To Include Actuarial Opinion

Amendment



HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2014 OF THE CONDITION AND AFFAIRS OF THE

Humana Benefit Plan of Illinois, Inc.

• • • • • • • • • • • • • • • • • • • •		de <u>60052</u> Employer's IE	Number <u>37-1326199</u>
· · · · · · · · · · · · · · · · · · ·	(Prior) iois ,	State of Domicile or Port of En	tryIllinois
Country of Domicile	United States	s of America	
Licensed as business type:	Life, Accider	nt & Health	
Is HMO Federally Qualified? Yes [] No []			
Incorporated/Organized06/20/1994		Commenced Business	02/01/1995
Statutory Home Office 7915 N. Hale Av	e., Ste. D ,		Peoria , IL, US 61615
(Street and N	umber)	(City or	Town, State, Country and Zip Code)
Main Administrative Office	500 West M (Street and		
Louisville , KY, US 40202			502-580-1000
(City or Town, State, Country and Zip (•	(A	rea Code) (Telephone Number)
Mail Address P.O. Box 740036 (Street and Number or P			ouisville, KY, US 40201-7436 Town, State, Country and Zip Code)
Primary Location of Books and Records	500 West N	Main Street	
·	(Street and		E02 E90 1000
Louisville , KY, US 40202 (City or Town, State, Country and Zip 0	Code)	(A	502-580-1000 rea Code) (Telephone Number)
Internet Website Address	www.hum	ana.com	
Statutory Statement Contact Elizab	peth Young	,	502-580-3025
DOIINQUIRIES@humana.com	(Name)		(Area Code) (Telephone Number) 502-580-2099
(E-mail Address)	,		(FAX Number)
	OFFIC	ERS	
President & CEO Bruce Dale B VP & Corporate Secretary Joan Olliges		Sr. VP & CFO VP & Appointed Actuary	
Alan James Bailey # VP & Treasurer Michael Lester Cotton # Vice President Gerald Lawrence Ganoni # President & VP, Small Business & Large Group Brian Phillip LeClaire Sr. VP & Chief Info Officer Kevin Ross Meriwether # VP & Div. Leader - Southeastern Div. Tamara Lynn Quiram # COO, Small Business and Large Group Donald Hank Robinson # Vice President - Tax Timothy Alan Wheatley President, Retail Segment	Segri Mark Sobhi El-Tawil # VP 8 Roy Goldman Ph.D. Heidi Suzanne Margu Bruno Roger Piquin VP & Richard Donald Remme Segri Debra Anne Smith VP-Sr Ralph Martin Wilson	er Pres., Employer Group ment & Div. Leader - Western Div. O VP & Chief Actuary dis Sr. Vice President Div. Leader - Northern Div. ers VP, Employer Group ment Prod.Strategy & Prod Dev. on Vice President R TRUSTEES	John Gregory Catron VP & Chief Compliance Officer Jeffrey Carl Fernandez # Seg. VP, Medicare: West Charles Frederic Lambert III Vice President Steven Edward McCulley # SVP, Medicare Operations William Mark Preston # VP-Investment Management George Renaudin # Seg. VP, Medicare: East Joseph Christopher Ventura Assistant Corporate Secretary
Bruce Dale Broussard James Elmer Murray		Fischer M.D. ed Snyder #	Steven Edward McCulley # Ross Alan Westreich
State of Kentucky County of Jefferson The officers of this reporting entity being duly sworn, each de all of the herein described assets were the absolute propert statement, together with related exhibits, schedules and explacondition and affairs of the said reporting entity as of the reporting accordance with the NAIC Annual Statement Instructions rules or regulations require differences in reporting not re respectively. Furthermore, the scope of this attestation by the exact copy (except for formatting differences due to electronito the enclosed statement.	y of the said reporting entity, anations therein contained, ar writing period stated above, and and Accounting Practices and lated to accounting practice edescribed officers also incit of liling) of the enclosed stater	, free and clear from any liens nnexed or referred to, is a full a d of its income and deductions d Procedures manual except to es and procedures, according ludes the related correspondin ment. The electronic filing may	or claims thereon, except as herein stated, and that this nd true statement of all the assets and liabilities and of the therefrom for the period ended, and have been completed to the extent that: (1) state law may differ; or, (2) that state to the best of their information, knowledge and belief, g electronic filing with the NAIC, when required, that is an be requested by various regulators in lieu of or in addition
Bruce Dale Broussard President & CEO	Joan Olliges VP & Corpora		Alan James Bailey VP & Treasurer #
Subscribed and sworn to before me this 20th day of Febru Michele Sizemore Notary Public January 3, 2019	ary 2015	a. Is this an original filing b. If no, 1. State the amendme 2. Date filed	ent number

SUMMARY INVESTMENT SCHEDULE

1. Dorda: Investment Categories			Gross Investm	ent Holdings		Admitted Asset in the Annua		
Learner: Learner:					3	4		6
1. Blanck: 1.								
1. Bonds: 1. Donds: 2. Donds: 2. Donds: 3. 200.088								
1.1 LS, Neuroproceduries		Investment Categories	Amount	Percentage	Amount			Percentage
1.2 U. S. apreniment approximation (approximation) and control of the control o	1.	Bonds:						
1.21 Board by U.S. generaturest agencies		1.1 U.S. treasury securities	3,250,689	5.382	3,250,689	0	3,250,689	5.382
1.21 Island by U.S. government agencies 0 0.00 0 0 0 0.00 1.20 Island by U.S. government agencies 0 0.00 0 0 0 0.00 1.20 Island by U.S. government agencies 0 0.00 0 0 0 0 0 0 0								
1.12 blasted by U.S. (permanent sportsports) agreed to acked executives) 0 0 0 0 0 0 0 0 0			0	0.000	0	0	0	0.000
1.3 Non-U.S. government (including Carnatias, socializing manipages-besided specifical securities issued by states, surroless, and processions and political land discussions. In the securities issued by states, surroless, and processions of profit of securities. In the securities of the securities		1.21 Issued by U.S. government agencies	υ0	0.000	0	0	0	
1.4 Securities issued by states, territories, and possessions and policial subdivisions in the IJS.: 1.41 Securities, territories and possessions and policial subdivisions in the IJS.: 1.42 Political subdivisions of states, territories and possessions and 1.52 Securities (Political subdivisions of states, territories and possessions and 1.53 Securities (Political subdivisions of states, territories and possessions and 1.53 Securities (Political subdivisions of states, territories and possessions and 1.54 Securities (Political subdivisions of states, territories and political subdivisions of states, territories and political subdivisions and political subd				0.000	0	0	0	0.000
1.4.1 State, territories and processioning general deligations 1.4.2 Protical stationisms of processioning general deligations 1.4.2 Protical stationisms of processioning and possessionisms and pos		securities)	0	0.000	0	0	0	0.000
1.41 States, territories and possessions general obligations 8, 122, 30								
1.42 Political subcivisions of statios. Intrinsica and possessions and political subcivisions general citigations 735,804 1.218 1.43 Revenue are assessment obligations 3,255,443 5,407 3,265,443 0 3,326,445 5,407 1.44 Revenue and assessment obligations 0,000 0,000 0 0 0 0 0 0 0 0 0 0 0						_		
1.41 Prevenue and assessment obligations 3,28,441 5,400 1,285,441 0 3,285,442 5,400 1,44 Incurring development and similar obligations 2,28,441 0 0,285,441 0 3,285,443 5,400 1,44 Incurring development and similar obligations 0,285,411 0 0,000 0 0 0,000 0 0 0				13.449	8 , 122 , 300	0	8, 122, 300	13.449
1.43 Revenue and assessment exigations		1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	735,804	1.218	735,804	0	735,804	1.218
1.5 Montage because securities (includes residential and commercial MIRIS) 1.5 Montage because securities (includes residential and commercial MIRIS) 1.5 It issued or guaranteed by GNMA								
1.5 Mortgage-backed securities (includes residential and commercial MelSis) 1.5 Pleas-through securities: 1.5 Pleas-thro								0.000
1.51 Pass-through sourclines: 1.511 Issued or guaranteed by CNMAA 685.102 1.101 685.102 0 865.102 1.101 1.512 Passed or guaranteed by CNMAA and FHILMC 5.70.302 8.627 5.210.302 0 5.210.302 0 5.210.302 3.627 1.512 1.512 Passed or guaranteed by CNMA, FNMA, FHILMC or VA 1.502 Passed or guaranteed by CNMA, FNMA, FHILMC or VA 1.502 Passed by CNMA and FREIMC: 0 0.000 0 0 0 0 0 0 0		1.5 Mortgage-backed securities (includes residential and commercial						
1.511 Issued or guaranteed by FNMA and FHLMC		•						
1.512 Issued or guaranteed by FNMA and FHLMC		•						
1.513 All notes								
1.52 CMOs and REMOs:								
1.521 Issued or guaranteed by QNMAN_FNNA_FILM.Cor VA			0	0.000	0	0	0	0.000
1.522 Issued by non-U.S. Government Issuers and collateralized by mortgage-basked securities issued or quartarised by a generics shown in Line 1.521 7,855,965 12,975 7,855,966 0,7,855,966 12,975 1			_		_	_	_	
by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521			0	0.000	0	0	0	0.000
Agencies shown in Line 1.521								
2. Other debt and other fixed income securities (excluding short-term): 2. I Unaffiliated domestic securities (including Canada) 2. 2. Martifiliated oscurities 2. 2. Inaffiliated oscurities 3. 2. A Militated securities 3. 1 Investments in mutual funds 3. 2. Preferred stocks: 3. 2. A Militated 3. 2. A Militated 3. 3. 2. Preferred stocks: 3. 2. A Militated 3. 3. 2. Preferred stocks: 3. 3. 1 A Militated 3. 3. 2. Preferred stocks: 3. 3. 1 A Militated 3. 3. 3. 2. Preferred stocks: 3. 3. 1 A Militated 3. 3. 3. 2. Preferred stocks: 3. 3. 1 A Militated 3. 3. 3. 2. Preferred stocks: 3. 3. 1 A Militated 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3		agencies shown in Line 1.521	0	0.000	0	0	0	0.000
2.1 Unaffiliated commistic securities (includes credit tenant loans and hybrid southless) 2.2 Unaffiliated non-U.S. securities (including Canada) 2.2 Unaffiliated non-U.S. securities (including Canada) 3. Equity interests: 3.1 Investments in mutual funds 3. 2.1 Affiliated securities 3.1 Investments in mutual funds 3.2 Preferred stocks: 3.2 Infiliated southless (excluding preferred stocks): 3.2 Unaffiliated 3.3 Junifiliated 3.4 Junifiliated 3.4 Junifiliated 3.5		1.523 All other	7,835,966	12.975	7,835,966	0	7,835,966	12.975
23,683,044 39,231 23,683,044 0 23,683,044 39,231 23,683,044 0 23,683,044 39,231 23,683,044 0 23,683,044 39,231 23,683,044 0 23,683,044 39,231 23,683,044 0 23,683,044 39,231 23,683,044 0 23,683,044 39,231 23,683,044 0 0 0 0 0 0 0 0 0	2.	Other debt and other fixed income securities (excluding short-term):						
2.2 Unaffiliated non-U.S. securities (including Canada)		2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid	00 000 044	00 004	00 000 044		00 000 044	00 001
2.3 Affiliated securities								
3. Equity interests: 3.1 Investments in mutual funds 0 0.000 0 0 0.000 0 0.000 0						0	0	
3.1 Investments in mutual funds			0	0.000	0	0	0	0.000
3.2 Preferred stocks: 3.2 I Affiliated	3.		0	0.000	0	0	0	0.000
3.21 Affiliated			0	0.000	U	U	U	0.000
3.32 Unaffiliated (active securities (excluding preferred stocks): 3.31 Auffiliated			0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks): 3.3 I Affiliated 3.3 Chier equity securities: 3.4 Affiliated 3.4 Chier equity securities: 3.4 I Affiliated 3.4 Chier equity interests including tangible personal property under lease: 3.5 Chier equity interests including tangible personal property under lease: 3.5 Chier equity interests including tangible personal property under lease: 3.5 I Affiliated 3.5 Chier equity interests including tangible personal property under lease: 3.5 I Affiliated 3.5 U Anfiliated 3.6 U Anfiliated 3.7 U Anfiliated 3.7 U Anfiliated 3.8 U Anfiliated 3.9 U Anfiliated 3.9 U Anfiliated 3.9 U Anfiliated 3.0 U Anfiliated			o				٥	
3.31 Affiliated			0	0.000	0	0	0	0.000
3.32 Unaffiliated		- · · · · · · · · · · · · · · · · · · ·	0	0.000	0	0	0	0.000
3.4 Other equity securities: 3.41 Affiliated			0			0	0	
3.41 Affiliated			0	0.000	0		0	0.000
3.42 Unaffiliated		• •	0	0 000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease: 3.51 Affiliated 3.52 Unaffiliated 0.00000000000000000000000000000000000						0	0	
3.51 Affiliated								
3.52 Unaffiliated			0	0.000	0	0	0	0.000
4. Mortgage loans: 4.1 Construction and land development 0 0.000 0 0 0 0.000 4.2 Agricultural 0 0.0000 0						0	0	0.000
4.1 Construction and land development 0 0.000 0 0 0.000 4.2 Agricultural 0 0.000 0 0 0 0.000 4.3 Single family residential properties 0 0.000 <	4.							
4.2 Agricultural 0 0.000 0 0 0 0.000 4.3 Single family residential properties 0 0.000 0 0 0 0.000 4.4 Multifamily residential properties 0 0.000 0			0	0.000	0	0	0	0.000
4.3 Single family residential properties 0 0.000 0 0 0.000 4.4 Multifamily residential properties 0 0.000 0 0 0 0.000 4.5 Commercial loans 0 0.000 0					0	0	0	0.000
4.4 Multifamily residential properties 0 0.000 0 0 0 0.000 4.5 Commercial loans 0 0.000 0					0	0	0	0.000
4.5 Commercial loans 0 0.000 0 0 0 0.000 4.6 Mezzanine real estate loans 0 0.000 0 0 0 0.000 5. Real estate investments: 0 0.000 0 0 0 0 0 0 0 0.000 5.1 Property occupied by company 0 0.000 0 0 0 0 0 0 0 0.000 0 0 0 0 0.000 <					0	0	0	0.000
4.6 Mezzanine real estate loans 0 0.000 0 0 0 0.000 5. Real estate investments: 0 0.000 0					0	0	0	0.000
5. Real estate investments: 0 0.000 0 0 0 0.000 5.1 Property occupied by company 0 0 0.000 0 0 0.000 5.2 Property held for production of income (including \$			0		0	0	0	0.000
5.2 Property held for production of income (including \$	5.							
5.2 Property held for production of income (including \$		5.1 Property occupied by company	0	0.000	0	0	0	0.000
debt) 0 0.000 0 0 0.000 5.3 Property held for sale (including \$ 0 0 0.000 0 0 0 0 0.000 6. Contract loans 0 0.000 0								
5.3 Property held for sale (including \$		\$0 of property acquired in satisfaction of						
property acquired in satisfaction of debt)			0	0.000	0	0	0	0.000
property acquired in satisfaction of debt) .0 0.000 .0		5.3 Property held for sale (including \$0						
7. Derivatives 0 0.000 0 0 0.000 0 0 0.000 0 0 0.000 0 0 0.000 0 0 0.000 0 0 0 0.000 0 0 0 0 0.000 0 <t< td=""><td></td><td></td><td>0</td><td>0.000</td><td>0</td><td>0</td><td>0</td><td>0.000</td></t<>			0	0.000	0	0	0	0.000
8. Receivables for securities 0 0.000 0 0 0 0.000 9. Securities Lending (Line 10, Asset Page reinvested collateral) 0 0.000 0 <td>6.</td> <td>Contract loans</td> <td>0</td> <td>0.000</td> <td>0</td> <td>0</td> <td>0</td> <td>0.000</td>	6.	Contract loans	0	0.000	0	0	0	0.000
8. Receivables for securities 0 0.000 0 0 0 0.000 9. Securities Lending (Line 10, Asset Page reinvested collateral) 0 0.000 0 <td>7.</td> <td>Derivatives</td> <td>0</td> <td>0.000</td> <td>0</td> <td>0</td> <td>0</td> <td>0.000</td>	7.	Derivatives	0	0.000	0	0	0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral). 0 0.000 0 XXX XXX XXX 10. Cash, cash equivalents and short-term investments 7,615,230 12.609 7,615,230 0 0 7,615,230 12.609 11. Other invested assets 0 0.000 0 0 0 0 0 0	8.	Receivables for securities	0	0.000	0	0	0	0.000
11. Other invested assets	9.	Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0			XXX
11. Other invested assets	10.	Cash, cash equivalents and short-term investments	7,615,230	12.609	7,615,230	0	7,615,230	12.609
12. Total invested assets 60,393,910 100.000 60,393,910 0 60,393,910 100.000	11.	Other invested assets	0	0.000	0		0	0.000
	12.	Total invested assets	60,393,910	100.000	60,393,910	0	60,393,910	100.000

Schedule A - Verification - Real Estate $N\ O\ N\ E$

Schedule B - Verification - Mortgage Loans NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year
2.	Cost of acquired:
	2.1 Actual cost at time of acquisition (Part 2, Column 8)
	2.2 Additional investment made after acquisition (Part 2, Column 9)
3.	Capitalized deferred interest and other:
	3.1 Totals, Part 1, Column 16
	3.2 Totals, Part 3, Column 12
4.	Accrual of discount
5.	Unrealized valuation increase (decrease):
	5.1 Totals, Part 1, Column 13
	5.1 Totals, Part 1, Column 13 5.2 Totals, Part 3, Column 9
6.	Total gain (loss) on disposals, Part 3, Column 19
7.	Deduct amounts received on disposals, Part 3, C umn 1
8.	Deduct amortization of premium and depreciation
9.	Total foreign exchange change in book/adjusted carrying value:
	9.1 Totals, Part 1, Column 17
	9.2 Totals, Part 3, Column 14
10.	Deduct current year's other than temporary impairment recognized:
	10.1 Totals, Part 1, Column 15
	10.2 Totals, Part 3, Column 11
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)
12.	Deduct total nonadmitted amounts
13.	Statement value at end of current period (Line 11 minus Line 12)

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	50,475,922
2.	Cost of bonds and stocks acquired, Part 3, Column 7	29,962,700
3.	Accrual of discount	222, 103
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12965	
	4.2. Part 2, Section 1, Column 150	
	4.3. Part 2, Section 2, Column 130	
	4.4. Part 4, Column 11	965
5.	Total gain (loss) on disposals, Part 4, Column 19	126,325
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	27,669,418
7.	Deduct amortization of premium	339,917
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 150	
	8.2. Part 2, Section 1, Column 190	
	8.3. Part 2, Section 2, Column 160	
	8.4. Part 4, Column 150	0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 140	
	9.2. Part 2, Section 1, Column 170	
	9.3. Part 2, Section 2, Column 140	
	9.4. Part 4, Column 130	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	52,778,680
11.	Deduct total nonadmitted amounts	0
12.	Statement value at end of current period (Line 10 minus Line 11)	52,778,680

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

		Long-Term Bonds and C	Stocks OWNED December	2	3	4
			Book/Adjusted		S	4
	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States	3,915,791	3,992,242	4,012,440	3,848,214
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	3,915,791	3,992,242	4,012,440	3,848,214
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	8,122,300	8,231,039	8,357,913	6,990,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	735,804	768,097	733,032	700,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and						
their political subdivisions	7.	Totals	8,475,775	8,735,454	8,600,956	7,987,349
	8.	United States	, ,	29,612,324	28,322,894	27,412,236
Industrial and Miscellaneous and	9.	Canada		472,230	468,091	470,000
Hybrid Securities (unaffiliated)	10.	Other Countries	2,898,322	2,971,432	2,894,512	2,900,000
	11.	Totals	31,529,010	33,055,986	31,685,497	30,782,236
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	52,778,680	54,782,818	53,389,838	50,307,799
PREFERRED STOCKS	14.	United States		0	0	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous	21.	Canada	0	0	0	
(unaffiliated)	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	52,778,680	54,782,818	53,389,838	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	ying Values by Majo 6	7	8	9	10	11
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
. U.S. Governments											
1.1 NAIC 1	834,917	2,415,771	0	665, 101	0	3,915,789	7.0	4,223,167	8.3	3,915,789	
1.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	
1.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	
1.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	
1.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	
1.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	
1.7 Totals	834,917	2,415,771	0	665,101	0	3,915,789	7.0	4,223,167	8.3	3,915,789	
2. All Other Governments											
2.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	
2.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	
2.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	
2.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	
2.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	
2.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	
U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	843,346	481,153	5,512,198	828,386	370,370	8,035,453	14.3	2,849,061	5.6	8,035,453	
3.2 NAIC 2	0	0	86,844	0	0	86,844	0.2	0	0.0	86,844	
3.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	
3.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	
3.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	
3.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	
3.7 Totals	843.346	481,153	5,599,042	828.386	370,370	8.122.297	14.5	2.849.061	5.6	8,122,297	
4. U.S. Political Subdivisions of States, Territories and	- , -	,	-,,	, ,		, , , ,	-	, -,		, , ,	
Possessions, Guaranteed											
4.1 NAIC 1	0	0	307,822	427,987	0	735,809	1.3	204,633	0.4	735,809	
4.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	
4.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	
4.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	
4.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	
4.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	
4.7 Totals	0	0	307,822	427,987	0	735,809	1.3	204,633	0.4	735,809	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	0	1,747,874	1,030,254	997,776	4,699,874	8,475,778	15.1	11,688,949	23.0	8,475,778	
5.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	
5.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	
5.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	
5.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	
5.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	
5.7 Totals	0	1.747.874	1,030,254	997.776	4,699,874	8.475.778	15.1	11.688.949	23.0	8.475.778	

SCHEDULE D - PART 1A - SECTION 1 (Continued)

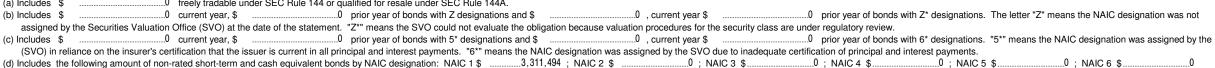
Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	Quality and iv	alumy Distribution	OI All BOILUS OWITED	December 31, at E	500k/Aujusteu Carr	ying values by Majo	7 rypes or issues a	o Designation	0115	10	11
	'	Over 1 Year	Over 5 Years	Over 10 Years	5	0	Col. 6 as a % of	Total from Col. 6	% From Col. 7	Total Publicly	Total Privately
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Total Current Year	Line 9.7	Prior Year	Prior Year	Traded	Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)		· ·									` '
6.1 NAIC 1	7,360,754	7,367,317	2,840,585	2,262,289	5,836,147	25,667,092	45.8	22,166,550	43.6	24,017,092	1,650,000
6.2 NAIC 2	1,496,551	3,365,328	2,117,933	1,565,855	0	8,545,667	15.2	8,335,037	16.4	8,545,667	0
6.3 NAIC 3	0	201,739	426,003	0	0	627,742	1.1	1,409,031	2.8	627,742	0
6.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals	8,857,305	10,934,384	5,384,521	3,828,144	5,836,147	34,840,501	62.1	31,910,618	62.7	33,190,501	1,650,000
7. Hybrid Securities											
7.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11
NAIG 5		Over 1 Year	Over 5 Years	Over 10 Years	0 001/	T	Col. 6 as a % of	Total from Col. 6	% From Col. 7	Total Publicly	Total Privately
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Total Current Year	Line 9.7	Prior Year	Prior Year	Traded	Placed (a)
9. Total Bonds Current Year	0.000.047	10 010 115	0 000 000	E 404 E00	10 000 001	40,000,004	83.5	2004	2007	45 470 004	1 050 000
9.1 NAIC 1	(d)9,039,017	12,012,115	9,690,859	5, 181, 539	10,906,391	46,829,921		XXX	XXX	45,179,921	1,650,000
9.2 NAIC 2	(d)1,496,551	3,365,328	2,204,777	1,565,855	0	8,632,511	15.4	XXX	XXX	8,632,511	
9.3 NAIC 3	(d)	201,739	426,003	0	0	627,742	1.1	XXX	XXX	627,742	
9.4 NAIC 4	(d)0	0	0	0	0	0	0.0	XXX	XXX	0	اا
9.5 NAIC 5	(d)	0	0	0		(c)0	0.0	XXX	XXX	0	
9.6 NAIC 6	(d) 0	0	0	•	0	(c) 0	0.0	XXX	XXX	0	(
9.7 Totals	10,535,568	15,579,182	12,321,639	6,747,394	10,906,391	(b)56,090,174	100.0	XXX	XXX	54,440,174	1,650,000
9.8 Line 9.7 as a % of Col. 6	18.8	27.8	22.0	12.0	19.4	100.0	XXX	XXX	XXX	97.1	2.9
10. Total Bonds Prior Year											
10.1 NAIC 1	2,977,179	11,940,173	8,994,360	6,842,365	10,378,283	XXX	XXX	41,132,360	80.8	39,262,360	1,870,000
10.2 NAIC 2	0	2,434,154	4,964,070	936,813	0	XXX	XXX	8,335,037	16.4	8,335,037	(
10.3 NAIC 3	0	708 , 183	700,848	0	0	XXX	XXX	1,409,031	2.8	1,409,031	(
10.4 NAIC 4	0	0	0	0	0	XXX	XXX	0	0.0	0	(
10.5 NAIC 5	0	0	0	0	0	XXX	XXX	(c)0	0.0	0	(
10.6 NAIC 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	(
10.7 Totals	2,977,179	15,082,510	14,659,278	7,779,178	10,378,283	XXX	XXX	(b)50,876,428	100.0	49,006,428	1,870,000
10.8 Line 10.7 as a % of Col. 8	5.9	29.6	28.8	15.3	20.4	XXX	XXX	100.0	XXX	96.3	3.7
11. Total Publicly Traded Bonds											
11.1 NAIC 1	7,389,017	12,012,115	9,690,859	5, 181, 539	10,906,391	45,179,921	80.5	39,262,360	77.2	45, 179, 921	XXX
11.2 NAIC 2	1,496,551	3,365,328	2,204,777	1,565,855	0	8,632,511	15.4	8,335,037	16.4	8,632,511	XXX
11.3 NAIC 3	0	201,739	426,003	0	0	627,742	1.1	1,409,031	2.8	627,742	XXX
11.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.7 Totals	8,885,568	15,579,182	12,321,639	6,747,394	10,906,391	54,440,174	97.1	49,006,428	96.3	54,440,174	XXX
11.8 Line 11.7 as a % of Col. 6	16.3	28.6	22.6	12.4	20.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6,											
Section 9	15.8	27.8	22.0	12.0	19.4	97.1	XXX	XXX	XXX	97.1	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	1,650,000	0	0	0	0	1,650,000	2.9	1,870,000	3.7	XXX	1,650,000
12.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	XXX	(
12.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	XXX	(
12.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	XXX	(
12.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	XXX	
12.6 NAIC 6		0	0	0	0	0	0.0	0	0.0	XXX	(
12.7 Totals	1,650,000	0	0	0	0	1,650,000	2.9	1,870,000	3.7	XXX	1,650,000
12.8 Line 12.7 as a % of Col. 6	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	2.9	0.0	0.0	0.0	0.0	2.9	XXX	XXX	XXX	XXX	2.9



SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues													
	1	2	3	4	5	6	7	8	9	10	11		
		Over 1 Year	Over 5 Years	Over 10 Years			Col. 6 as a % of	Total from Col. 6	% From Col. 7	Total Publicly	Total Privately		
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Total Current Year	Line 9.5	Prior Year	Prior Year	Traded	Placed		
1. U.S. Governments													
1.1 Issuer Obligations		2,415,771	0	0	0	3,250,688	5.8	3,395,533	6.7	3,250,688	0		
1.2 Residential Mortgage-Backed Securities	0	0	0	665, 101	0	665,101	1.2		1.6	665, 101	0		
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0		
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0		
1.5 Totals	834,917	2,415,771	0	665, 101	0	3,915,789	7.0	4,223,167	8.3	3,915,789	0		
2. All Other Governments													
2.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0		
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0		
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0		
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0		
2.5 Totals	0		•	0	0		0.0	0	0.0	0	0		
U.S. States, Territories and Possessions, Guaranteed	•	-	•	,		•	0.0	<u> </u>	0.0				
3.1 Issuer Obligations		481, 153	5,599,042	828,386	370,370	8, 122, 297	14.5	2,849,061	5.6	8, 122, 297	0		
3.2 Residential Mortgage-Backed Securities		401, 133		020,300	0/3/0،	0, 122,291	0.0	2,049,001	0.0	0, 122,297	0 n		
3.3 Commercial Mortgage-Backed Securities	···	0	0 n	0	U	0	0.0	٥	0.0	0			
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0		0.0	0			
3.5 Totals	843,346		5.599.042	828.386	370,370	· · · · · · · · · · · · · · · · · · ·	14.5	2,849,061	5.6	8.122.297	0		
		481, 103	5,599,042	828,380	370,370	8, 122, 297	14.5	2,849,061	5.0	8, 122, 297	U		
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed				407.007		705 000				705 000			
4.1 Issuer Obligations	0	0	307,822	427,987	0	735,809	1.3	204,633	0.4	735,809	0		
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0		
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0		
4.4 Other Loan-Backed and Structured Securities	0		•	0	0		0.0	0	0.0	0	0		
4.5 Totals	0	0	307,822	427,987	0	735,809	1.3	204,633	0.4	735,809	0		
U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed													
5.1 Issuer Obligations	0	1,747,874	1,030,254	487,317	0	3,265,445	5.8	1,934,707	3.8	3,265,445	0		
5.2 Residential Mortgage-Backed Securities	0	0	0	510,459	4,699,874	5,210,333	9.3	9,754,242	19.2		0		
5.3 Commercial Mortgage-Backed Securities		0	0	0	0	0	0.0	0	0.0	0	0		
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0		
5.5 Totals	0	1.747.874	1.030.254	997.776	4.699.874	8,475,778	15.1	11,688,949	23.0	8,475,778	0		
6. Industrial and Miscellaneous	1	1,1.11,011	.,,	25.,,0	.,,	2,2,,,,	7011	,,010	20.0	2,2,1.10			
6.1 Issuer Obligations		10,934,384	5,384,521	1,828,324	n	27,004,534	48.1	26,077,288	51.3	25,354,534	1,650,000		
6.2 Residential Mortgage-Backed Securities	0,007,000		0,004,021	1,020,024	0	0	0.0	0	0.0	0,007,007	n,000,000		
6.3 Commercial Mortgage-Backed Securities	0	n	n	0	5,836,147	5,836,147	10.4	3,483,520	6.8	5,836,147	n		
6.4 Other Loan-Backed and Structured Securities	0	n	n	1,999,820	η	1,999,820	3.6	2,349,810	4.6	1,999,820	n		
6.5 Totals	8,857,305	10,934,384	5,384,521	3,828,144	5,836,147	34,840,501	62.1	31,910,618	62.7	33, 190, 501	1,650,000		
7. Hybrid Securities	0,007,000	10,304,304	0,004,021	0,020,144	3,000,147	07,070,301	02.1	01,010,010	02.1	00, 100, 001	1,000,000		
7.1 Issuer Obligations	0	^	^	0	0	^	0.0	0	0.0	^	0		
7.1 Issuer Colligations			0	0	0	⁰	0.0	0	0.0		10		
7.2 Residential Mortgage-Backed Securities	0		0	0	0	0	0.0	0	0.0				
7.3 Commercial Mortgage-Backed Securities	0			0	0		0.0	0	0.0	ļ	l0		
7.4 Other Loan-Backed and Structured Securities			•	0	0		0.0	•	0.0	0	0		
8. Parent, Subsidiaries and Affiliates	0	0	0	U	0	U	0.0	0	0.0	0	0		
								•					
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	ļ0		
8.2 Residential Mortgage-Backed Securities		0	0	0	0	0	0.0	0	0.0	0	ļ0		
8.3 Commercial Mortgage-Backed Securities	0	0	ļ0	0	0	0	0.0	0	0.0	ļ0	J0		
8.4 Other Loan-Backed and Structured Securities	0		· ·	0	0		0.0	0	0.0	0	0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0		

SIC

12.4 Other Loan-Backed and Structured Securities

12.7 Line 12.5 as a % of Line 9.5. Col. 6. Section 9

12.6 Line 12.5 as a % of Col. 6 ...

12.5 Totals

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE Humana Benefit Plan of Illinois, Inc.

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues Over 1 Year Over 5 Years Over 10 Years Col. 6 as a % of Total from Col. 6 % From Col. 7 Total Publicly Total Privately Distribution by Type 1 Year or Less Through 5 Years Through 10 Years Through 20 Years Over 20 Years Total Current Year Line 9.5 Prior Year Prior Year Traded Placed 9. Total Bonds Current Year 9.1 Issuer Obligations .10,535,568 ..15,579,182 .12,321,639 .3,572,014 .370,370 42,378,773 ..75.6 40,728,773 1,650,000 XXX. XXX. 9.2 Residential Mortgage-Backed Securities 1.175.560 4.699.874 .5.875.434 .10.5 .5.875.434 XXX. XXX. 9.3 Commercial Mortgage-Backed Securities ..5,836,147 ..5,836,147 10.4 .5,836,147 0 XXX. XXX. 9.4 Other Loan-Backed and Structured Securities 1.999.820 1.999.820 1.999.820 0 3.6 XXX XXX 9.5 Totals 10,535,568 15,579,182 12,321,639 6.747.394 10,906,391 56,090,174 100.0 XXX XXX 54,440,174 1,650,000 9.6 Line 9.5 as a % of Col. 6 18.8 27.8 22.0 12.0 19.4 100.0 XXX XXX XXX 97.1 2.9 10. Total Bonds Prior Year .805,442 67.7 10.1 Issuer Obligations .2,977,179 ..15,082,510 .14,659,278 936.813 XXX XXX .34,461,222 32,591,222 1,870,000 10.2 Residential Mortgage-Backed Securities ..4,842,555 .5,739,321 .10,581,876 .20.8 ..10,581,876 .XXX. .XXX. 10.3 Commercial Mortgage-Backed Securities ..3,483,520 XXX XXX .3,483,520 ...6.8 .3,483,520 10.4 Other Loan-Backed and Structured Securities 0 1.999.810 350.000 XXX XXX 2.349.810 4.6 2.349.810 100.0 10.5 Totals 2.977.179 15.082.510 14.659.278 7.779.178 10.378.283 .XXX. .XXX. 50.876.428 49.006.428 1.870.000 10.6 Line 10.5 as a % of Col. 8 29.6 28.8 96.3 5.9 15.3 20.4 XXX XXX 100.0 XXX 3.7 11. Total Publicly Traded Bonds 11.1 Issuer Obligations ..8,885,568 ..15,579,182 .12,321,639 .3,572,014 .370,370 40,728,773 ..72.6 .32,591,222 .64.1 40,728,773 XXX. 11.2 Residential Mortgage-Backed Securities ...1. 175. 560 .4.699.874 ..5.875.434 .10.5 .10.581.876 20.8 .5.875.434 XXX 11.3 Commercial Mortgage-Backed Securities ..5,836,147 ..5,836,147 10.4 3.483.520 ...6.8 .5,836,147 XXX 0 11.4 Other Loan-Backed and Structured Securities 1.999.820 1.999.820 2.349.810 4.6 1.999.820 0 3.6 XXX 11.5 Totals 15,579,182 12.321.639 6.747.394 .54,440,174 ..97.1 49,006,428 .96.3 54.440.174 ..8,885,568 10,906,391 .XXX. 11.6 Line 11.5 as a % of Col. 6 16.3 ..28.6 .22.6 .12.4 ..20.0 100.0 XXX XXX. XXX. 100.0 XXX. 11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9 15.8 27.8 22.0 12.0 19.4 97.1 97.1 XXX XXX XXX XXX 12. Total Privately Placed Bonds 12.1 Issuer Obligations 2.9 1,650,000 1,650,000 .1,870,000 .3.7 XXX 1,650,000 12.2 Residential Mortgage-Backed Securities 0 0.0 0 0.0 XXX 12.3 Commercial Mortgage-Backed Securities 0 0 0 ..0.0 ..0 .0.0 XXX.

0

0

0.0

0.0

0

1,650,000

100.0

2.9

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XXX.

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0.0

1,650,000

100.0

2.9

0.0

.XXX

XXX

0

1,870,000

XXX.

XXX

XXX

XXX

.XXX.

XXX

1,650,000

100.0

2.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

Short-rem investme	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
	Total	Bolius	Mortgage Loans	investment Assets (a)	Subsidiaries and Amiliates
Book/adjusted carrying value, December 31 of prior year	400,504	400,504	0	0	0
Cost of short-term investments acquired	270,055,784	270,055,784	0	0	0
3. Accrual of discount	0	0	0	0	0
Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	267,144,794	267 , 144 , 794	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,311,494	3,311,494	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,311,494	3,311,494	0	0	0

⁽a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards $N\ O\ N\ E$

Schedule DB - Part B - Verification - Futures Contracts $N\ O\ N\ E$

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open $N\ O\ N\ E$

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1	2	3
		Total	Bonds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	0	0	0
2.	Cost of cash equivalents acquired	233,496,489	233,496,489	0
3.	Accrual of discount	3,426	3,426	0
4.	Unrealized valuation increase (decrease)	0	0	0
5.	Total gain (loss) on disposals	(15)	(15)	0
6.	Deduct consideration received on disposals	233,499,900	233,499,900	0
7.	Deduct amortization of premium	0	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0
11.	Deduct total nonadmitted amounts	0	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0	0

⁽a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made NONE

Schedule A - Part 3 - Real Estate Disposed NONE

Schedule B - Part 1 - Mortgage Loans Owned NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned $\stackrel{\textstyle N}{}$ $\stackrel{\textstyle O}{}$ $\stackrel{\textstyle N}{}$ $\stackrel{\textstyle E}{}$

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid ${\sf NONE}$

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

Showing All Long-Term BONDS Owned December 31 of Current Year																				
1	2	Co	des	6	7		air Value	10	11	Change	in Book/Adju	usted Carrvin	a Value			lı	nterest		Da	tes
	-	3 4	5	1	•	8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		l l F										Current	Exchange							
		1 1																		
		0										Year's	Change							
		r				Rate					Current	Other-	in							
		Ce				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	le n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
912828-EN-6	UNITED STATES TREASURY GOVERNMENT	SD		1	728.713	103.6640	673.816	650.000	673,385	0	(26,788)	0	0	4,500	0.350	MN	39,798	11,250	01/10/2013	11/15/2015
912828-LU-2	US TREASURY N/B	SD		1	105,774	104.5310	104,531	100,000	104,469	0	(1,305)	0	0	3. 125	0.660	AO	535	1,563	06/17/2014	10/31/2016
912828-PJ-3	US TREASURY N/B GOVERNMENT	SD		11	164,429	101.0000	161,600	160,000	161,533	٥	(1,676)	٥	٥	1.375	0.320	MN	607	2,081	04/16/2013	11/30/2015
912828-PS-3	US TREASURY N/B GOVERNMENT	SD		1	596,767	101.7810	585,241	575,000	584,296	٥	(8,552)	٥	٥	2.000	0.490		4,813	11,500	07/15/2013	01/31/2016
912828-QX-1	UNITED STATES TREASURY GOVERNMENT	SD		1	1,751,154	101.5310	1,726,027	1,700,000	1,727,006	0	(16,576)	0	0	1.500	0.490	JJ	10,671	24,000	03/13/2014	07/31/2016
0199999. Su	btotal - Bonds - U.S. Governments - Issue	er Obligation	ons		3,346,837	XXX	3,251,215	3,185,000	3,250,689	0	(54,897)	0	0	XXX	XXX	XXX	56,424	50,394	XXX	XXX
36202X-XN-2	GOVERNMENT NATIONAL MORTGAGE GNMA	I		1	395,344	111.2130	438,700	394,469	395, 158	0	(183)	0	0	5.000	4.970	MON	1,607	19,723	05/23/2008	07/01/2033
36225B-Y9-3	GOVERNMENT NATIONAL MORTGAGE GNMA	<u> </u>	<u>. </u>	1	270,259	112.4960	302,327	268,745	269,944	۵	(335)	٥	0	5.500	5.440	MON	1,217	14,781	05/23/2008	07/01/2033
0299999. Su	btotal - Bonds - U.S. Governments - Resi	dential Mo	rtgage-Ba	acked																
	curities		J3		665.603	XXX	741.027	663.214	665.102	0	(518)	0	0	XXX	XXX	XXX	2.824	34.504	XXX	XXX
	tal - U.S. Government Bonds				4.012.440	XXX	3,992,242	3.848.214	3,915,791	0	(55,415)	n	0		XXX	XXX	59.248	84,898	XXX	XXX
	tal - All Other Government Bonds				4,012,440	XXX	0,332,242	0,040,214		0		0	0	XXX	XXX	XXX	39,246		XXX	XXX
			T	1 455	000.004		007.000	005 000	0	0	0 (220)	0	0			***	_	0		
041042-ZH-8 207758-QJ-5	ARKANSAS ST MUNI	· 		1FE	323,864 615,445	123.7240	327,869 597,975	265,000 500,000	323,536 596,522	ļ	(329)	0	}0	5.000	2.440	AU	1, 104 12,500	0	11/25/2014	10/01/2026 01/01/2024
246380-3R-8	DELAWARE STATE MUNI			1FE		114.4730	108.749	95.000			(10,851)		u	5.000	2.420	۸٥	1, 188	25,000 4,750	11/17/2010	10/01/2024
373384-PJ-9	GEORGIA ST MUNI	·		1FE	12,441	114.4730	284,268	250,000	269,860		(5,351)		۷	5.000	2.610		6,250	12,500	12/11/2009	07/01/2018
419791-6F-0	HAWAII ST MUNI	-		1FE	243,684		245,092	200,000	243,223	0	(461)	0	n	5.000	2.210		1,000	12,300	11/20/2014	08/01/2023
574192-6C-9	MARYLAND ST MUNI	-		1FE	272.816		241,512	235,000	239.839	0	(8,207)	0	0	5.000	1.440		4.896	11,750	11/17/2010	08/01/2015
57582P-7C-8	MASSACHUSETTS ST MUNI			1FE		125.6310	690,971	550,000	675,401	0	(2,799)	0	0	5.000	2.530		7.410	0	09/19/2014	08/01/2025
57582P-JQ-4	MASSACHUSETTS ST MUNI	T		1FE		92.9360	371.744	400,000	370.370	0	1,096	0	0	0.730	1.100		498	2,903	10/25/2012	05/01/2037
57585K-3F-3	MA ST HLTH & ED - MIT MUNI			1FE		123.6600	340,065	275,000		0	(1,755)	0	٥	5.000	2. 150	JJ	6,875	0	09/18/2014	07/01/2023
604129-4F-0	MINNESOTA ST MUNI			1FE		122.1530		700,000	847,060	٥	(4,882)	0	0	5.000	2.000		12,639	0	09/18/2014	08/01/2022
60636W-QZ-1	MISSOURI ST HWYS & TRANS COMMN			1FE	616,035		623,095	500,000	609,960		(6,075)	٥	٥	5.000	2.360	MN	4, 167	10,278	05/22/2014	05/01/2025
658256-A8-5	NORTH CAROLINA ST MUNI			1FE	706, 134		604,818	600,000	603,507	0	(20,959)	0	0	5.000	1.460		10,000	30,000	12/11/2009	03/01/2015
65829Q-BR-4	NORTH CAROLINA ST LTD OBLIG MUNI			1FE	894,513		889,140	730,000	884,377	٥	(10,136)	٥	٥	5.000	2.230		3,042	19, 264	05/15/2014	06/01/2023
70914P-LA-8	PENNSYLVANIA STATE MUNI			1FE	117,683		112,972	100,000	107,561		(2,032)	0	0	5.000	2.720		2,500	5,000	09/18/2009	07/01/2018
70914P-VP-4	PENNSYLVANIA ST MUNI			1FE	895,206		897, 104	730,000	886,266		(8,940)	0	0	5.000	2.440		1,622	21,292	05/15/2014	06/15/2024
794665-GE-3	SALES TAX ASSET RECEIVABLE MUNI	-+		1FE		122.6280	490,512	400,000	482,481	ļ	(1,575)	0	۷	5.000	2.600		4,222	0	09/29/2014	10/15/2029
88256H-AQ-1 92817L-PF-4	TEXAS MUN GAS ACQUISITION & SUVIRGINIA ST RES AUTH CLEAN WTR			2FE		111.0520 122.1220	94,394 95.305	85,000 250.000	86,844		(146)	L	ν	5.000	4.670		189	4,250	03/11/2014	12/15/2028
93974D-JR-0	WASHINGTON ST FOR ISSUES DTD P			1FE		122. 1220	150,383	250,000			(381)	u		5.000	2.020			0	10/15/2014	07/01/2022
		ad Doogoo	oiono lo		133,300	120.0000	130,303	123,000	132,300	u		u	ν	3.000	2.400	00		0	10/ 13/2014	0//01/2001
	btotal - Bonds - U.S. States, Territories ar	iu russes	อเบเซ - ISS	suei	0.057.6:5	V///	0.004.000	0.000.0==	0 100 5	1 _	/07 50	_	_	VVV	VVV	VVV	24 2:-	440 0	VVV	VVV
	ligations				8,357,913	XXX	8,231,039	6,990,000	8,122,300	0	(87,590)	0	0	XXX	XXX	XXX	84,217	146,987	XXX	XXX
	al - U.S. States, Territories and Possessi	ons Bonds	3		8,357,913	XXX	8,231,039	6,990,000	8,122,300	0	(87,590)	0	0		XXX	XXX	84,217	146,987	XXX	XXX
30382A-CE-0	FAIRFAX CNTY VA MUNI	·}	-	1FE	308,928	122.6050	306,513	250,000	307,822	ļ0	(1, 106)	0	0	5.000	1.790		2,083	0	10/30/2014	10/01/2022
362762-LD-6	GAINESVILLE & HALL CNTY GA HOS	·		1FE	221,604	116.2680	232,536	200,000	221,502	٩	(101)	0	ō	5.250	3.950		583	0	11/14/2014	08/15/2049
78615R-CU-5	SACRAMENTO CNTY CALIF WTR FING			1FE	202,500	91.6190	229,048	250,000	206,480	0	1,851	0	0	0.758	1.820		158	1,762	10/19/2012	06/01/2034
	btotal - Bonds - U.S. Political Subdivisions	s - Issuer (Obligation	IS	733,032	XXX	768,097	700,000	735,804	0	644	0	0		XXX	XXX	2,824	1,762	XXX	XXX
	tal - U.S. Political Subdivisions Bonds				733,032	XXX	768,097	700,000	735,804	0	644	0	0		XXX	XXX	2,824	1,762	XXX	XXX
130795-D8-7	CALIFORNIA STATWIDE CNMTYS DEV AU			1FE	131,634		131,938	125,000	126,348	Ω	(1,037)	٥	0	5.000	4.100		1,563	6,250	05/22/2009	04/01/2016
176553-GK-5	CITIZENS PROPERTY INS CORP MUNI	ļ		1FE	1, 124, 240	106.1510	1,061,510	1,000,000	1,052,772	0	(36,710)	0	0	5.000	1.230		4, 167	50,000	01/11/2013	06/01/2016
303820-6Z-2	FAIRFAX COUNTY VA MUNI	.		1FE		121.9960	304,990	250,000	298,884	٥	(6, 186)	0	0	5.000	2.080		3, 125	12,500	03/28/2012	04/01/2022
544646-E2-4	LOS ANGELES CALIFORNIA SCHOOL MUNI	 	-	1FE	152,933		150,828	125,000	145,432	ļ	(2,885)	٩٩	ļ	5.000	2.280		3, 125	6,250	05/02/2012	07/01/2021
586145-ZE-7	MEMPHIS TENN MUNI	·		1FE		119.1190	178,679	150,000	174,395	}ō	(3,604)	ō	łō	5.000	2.200		1,875	7,500	03/28/2012	04/01/2021
646039-VK-0 658256-H4-7	NEW JERSEY ST MUNI	·		1FE	487,519	117.2680	492,526	420,000	487,317	}ō	(203)	0	ō	5.000	3.180		758 4.167	0	12/03/2014	06/01/2031
91802R-AK-5	NORTH CAROLINA ST MUNIUTILITY DEBT SECURITIZATION AU	+		1FE	112.034	113.2020 120.0080	566,010 120,008	500,000 100.000	568,753 111.239	}	(1, 132)	ļ	۱	5.000 5.000	0.810 3.520		4, 167	4.958	12/08/2014	05/01/2018 12/15/2031
	1802H-AK-5UIILIIY DEBI SECUHIIIZAITON AU				300,678	120.0080	303,950	250,000	300,303	,	(795)	u	ν	5.000	2.570		972	4,958	11/25/2014	05/15/2027
	599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					XXX	_			0			0	XXX	XXX				XXX	XXX
		ISSUEL ODI	igations	1 4	3,378,621		3,310,439	2,920,000	3,265,443	0	(52,926)	0	0				19,974	87,458		
3132GL-JV-7 3132J8-K2-5	FGOLD 30 YR FHLMCFEDERAL HOME LOAN MTGE CO FHLMC	·····		1	1,317,105 1,075,439	104.4540	1,344,263 1,098,704	1,286,942 1,051,935	1,316,545 1,075,027	l0	(2,586)	0	0	3.500 3.500	3.300		3,754 3.068	26,275 21,477	05/06/2014	12/01/2041
3132J8-K2-5 3132M3-T6-4	FEDERAL HOME LOAN MTGE CO FHLMC	· 		1		104.4460	1,098,704			ļ	(2,250)		۱ ^۸	3.500	3.310			21,477	05/06/2014	12/01/2043
	FANNIE MAE 15 YR MBS/POOL FNMA	·†	-	1		104. 5070	243,545	233,042	238,411	,	(1,388)	۸	ν	3.000	2.560		802		12/10/2013	12/01/2043
	FANNIE MAE 15 YR MRS/POOL FINNA	· † · · · · · · · · · · · · · · · · · ·	-	1		104.2300	183 035	175 553	180 614	0	(1,000)	0	۸	3 000	2 560		430	5 267	12/10/2013	11/01/2028

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

									Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2			Cod	es	6	7		Fair Value	10	11			justed Carryir	g Value			lı	nterest		Da	ates
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
															Total							
															Foreign							
				F										Current	Exchange							
				o										Year's	Change							
				r				Rate					Current	Other-	in							
			С	ė				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
			0	Ĭ				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP			d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Descri	ption	ě	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)			Value	of	of	Paid	Accrued	During Year	Acquired	Date
31411D-QK-8	FED NTL MTG ASSO	FNMA		i	O na	1	226,646	113.2550	254,314	224,550	226,290	0	(767)		0	6.000	5.910		1,123	13,473	05/23/2008	11/01/2036
	FED NTL MTG ASSO	FNMA				1	224,220	112.8500	258,655	229,202	225,058	0	1,266		0	5.500	5.700		1,051	12,606	05/23/2008	04/01/2037
		MA 30YR				1	197,552	111.7640	207,005	185,217	195,998	٥	(637)		٥	5.500	4.910		849	10 , 187	03/23/2010	02/01/2039
		MA 30YR				1	474,232	.111.8000	497,085	444,620	470,623	0	(7,455)		0	5.500	4.910		2,038	24,454	03/23/2010	10/01/2039
	FED NTL MTG ASSO F FED NTL MTG ASSO	NMA 30YR FNMA	-+				686,781 270,433	113 . 1650		643,897 271,792	681,468 270,453		(1,967)	00	٩	5.500 3.000	4.910	MON	2,951 679	35,414 2,718	03/23/2010	06/01/2039 03/01/2043
	btotal - Bonds - U.S. S		Pocio	lontic	Mortgoo		210,433	101.3020			ZIU,403	νυ	13	J	ν	J3.000	ა.სას	mUN	0/9	۲, / ۱۵	00/ 00/ 20 14	00/01/2040
	cked Securities	ppeciai nevellues -	116910	culldi	wortgag	C-	5,222,335	XXX	5,425,015	5,067,349	5,210,332	_	(16,867)		0	XXX	XXX	XXX	17,434	166,247	XXX	xxx
	tal - U.S. Special Reve	anuac Banda					5,222,335 8,600,956	XXX	5,425,015 8,735,454	7,987,349	5,210,332 8,475,775	0	(69,793)		0		XXX	XXX	17,434 37,408	253,705	XXX	XXX
	ABBOTT LABORATORIES	CORPORATE	T	l	14	1FE	8,600,956 1,383,981	112.0910	8,735,454 1,558,065	7,987,349	8,4/5,7/5 1,387,005	0	(69, 793)		0	5. 125	5.180	AAA	37,408	253, 705	02/26/2009	04/01/2019
002824-AU-4 00287Y-AL-3	ABBVIE INC	CORPORATE	†		١	1FE 2FE	1,383,981	98.4530	1,558,065	1,390,000	1,387,005		592	n	n	2.900	5. 180	MN			11/05/2012	11/06/2022
00724F-AA-9	ADOBE SYSTEMS INCORPORATED				1	2FE	499,130	100.1900	500,950	500,000	499,966	0	176		0	3.250	3.280	FA	6,771	16,250	01/25/2010	02/01/2015
023135-AN-6	AMAZON.COM INC	CORPORATE	1			2FE	473,281	_102.4520	486,647	475,000	473,280		0	0	0	3.800	3.840	JD	1,304	0	12/02/2014	12/05/2024
023767-AA-4	AMERICAN AIRLINES INC	CORPORATE			1	2FE	53,693	. 107 . 7500	57 , 854	53,693	53,693	٥	0	0	٥	5.250		JJ	1, 182	2,819	01/20/2011	07/31/2021
0258M0-DA-4	AMERICAN EXPRESS CO	CORPORATE				1FE	99,416	. 101.5430	101,543	100,000	99,910	0	121	0	0	2.750	2.870	MS	810	2,750	09/08/2010	09/15/2015
029912-BC-5 03076C-AE-6	AMERICAN TOWER CORP AMERIPRISE FINANCIAL INC	CORPORATE			1	2FE 1FE	250,699 2,445,673	. 108 . 4940 . 113 . 1600	272,320 2,744,130	251,000 2,425,000	250,798 2,436,873		27		L	5.050 5.300	5.060 5.180	MS	4,225 37,843	12,676 128,525	08/11/2010 03/08/2010	09/01/2020
05367A-AE-3	AVIATION CAPITAL GROUP TRU				'	2FE	75,000	. 103.9200	77,940	75,000		0	(1,9/3)	0	٥	4.625	4.620		1,455	3,469	01/14/2013	01/31/2018
054937-AE-7	BRANCH BANK & TRUST	CORPORATE				1FE	297,431	. 103.9880	311,964	300,000	299,606	0	378		0	5.200	5.330		347	15,600	05/23/2008	12/23/2015
12189T-AY-0	BURLINGTON NORTH	CORPORATE			1	1FE	149,751	109.6860	164,529	150,000	149,911	0	29	0	0	5.650	5.670	MN	1,413	8,475	05/23/2008	05/01/2017
125896-BA-7	CMS ENERGY CORPORATION	CORPORATE				2FE		111.7810	61,480	55,000	59,327	0	(1,605)		0	6.550	3.300		1,641	3,603	07/11/2012	07/17/2017
125896-BG-4	CMS ENERGY CORPORATION	CORPORATE				2FE	378,763	. 108 . 7420	375, 160	345,000	364,830	965	(5,985)		0	5.050	3.090		6,582	17,423	09/25/2012	02/15/2018
138616-AB-3 142339-AE-0	CANTOR FITZGERALD LP CARLISLE COMPANIES INC	CORPORATE			1	2FE2FE	174,409 149,325	. 102.4630	179,310	175,000 150,000	174,929 149,555	Q	127		LD	6.375 5.125	6.450 5.180		155 342	11, 156 7, 688	06/22/2010	06/26/2015
14309U-AA-0	CARLYLE HOLDINGS FINANCE L				'	1FE	24,992	100.9360	25,612	25,000	24,993	0	1	0	0	3.875	3.180		404	969	01/15/2013	02/01/2023
178566-AC-9	CITY NATIONAL CORPORATION	CORPORATE			1	1FE	74,804	.111.2160	83,412		74,870	0	18			5.250	5.280	MS	1, 159	3,938	09/08/2010	09/15/2020
191216-AK-6		CORPORATE			1	1FE	499,286	.110.8910	554,455	500,000	499,714	۵	79		٥	5.350	5.360	MN	3,418	26,750	05/23/2008	11/15/2017
191216-AM-2	COCA-COLA CO				1	1FE	1,981,540	112.1180	2,242,360	2,000,000	1,990,975	Ω	1,854	0	0	4.880			28,738	97,500	03/03/2009	03/15/2019
20035A-AA-2 20825T-AA-5	COMED FINANCING III	CORPORATE			45	2FE 1FE	24,563	102.2860	25,572 323,862	25,000	24,570	Q		J0	⁰	6.350 5.625	6.510 5.330		467 3,563	1,588	03/04/2014	03/15/2033
21036P-AF-5	CONOCO PHILLIPS PETROLEUM CONSTELLATION BRANDS INC	CORPORATE		G	10	3FE	305,838	110 . 5000		300,000 200,000	301,446	ν	(662)		ν	7.250	6.840			16,875 14,500	05/23/2008	10/15/2016
210371-AK-6	CONSTELLATION ENERGY	CORPORATE			1	2FE		101.6150	22,355	22,000		0	(125)		0	4.550	3.950			1,001	04/14/2010	06/15/2015
224044-BU-0	COX COMMUNICASTIONS	CORPORATE			1	2FE	291,051	125.8520	283, 167	225,000	259,333	0	(7,470)		0	9.375	5.140		9,727	21,094	05/04/2010	01/15/2019
235851-AH-5	DANAHER CORPORATION	CORPORATE			1	1FE	749,490	112.7210	845,408	750,000	749,691	Ω	52		٥	5.400	5.400		13,500	40,500	02/26/2009	03/01/2019
251591-AY-9	DEVELOPERS DIVERSIFIED REA				1	2FE	148,973	.106.8200	160,230	150,000	149,476	ō	141		Fō	4.750	4.860	A0	1,504	7, 125	03/02/2011	04/15/2018
25468P-CE-4 26441C-AD-7	DISNEY (WALT) CO DUKE ENERGY CORP	CORPORATE	- +			1FE 2FE	204,351 971,324	108.0960	216, 192 1,089,670	200,000 975,000	201,040 972,989	Q	(578)		l0	5.625 5.050	5.290 5.090	MS	3,313 14,498	11,250 49,238	05/23/2008	09/15/2016
29250R-AR-7	ENBRIDGE ENERGY PARTNERS	CORPORATE	1		1	2FE	689,236	_126.5030	664, 141	525,000	611,141	0	(17,988)		0	9.875	5.410	MS	17,281	51,844	03/12/2010	03/13/2019
304071-AA-1	FAIRFAX (US) INC	CORPORATE				2FE	247,565	98.3470	245,868	250,000	247,624	٥	59			4.875	5.000	FA	4,672	0	08/06/2014	08/13/2024
337738-AH-1	FISERV INC	CORPORATE			1	2FE	149,660	.101.7220	152,583	150,000	149,941	٥	70	0	0	3. 125	3.170	A0	1, 172	4,688	09/14/2010	10/01/2015
35906A-AH-1	NEW COMMUNICATIONS HLDGS	CORPORATE			1	3FE	50,000	111.5000	55,750	50,000	50,000	ō	0	ļ0	Fō	8.500	8.500	A0	897	4,250	03/26/2010	04/15/2020
38141E-A2-5 38141G-EE-0	GOLDMAN SACHS & CO GOLDMAN SACHS & CO	CORPORATE				1FE	251,666 297,769	118.9460	237,892 313,056	200,000 300,000	235,400 299,636		(7,973)		٩	7.500 5.350	2.910 5.460		5,667 7,401	15,000 16,050	11/30/2012 05/23/2008	02/15/2019
38141G-FG-4	GOLDMAN SACHS & CO	CORPORATE	+			1FE	204,899	104.3520		200,000	299,636		(540)		n	5.350	5.460		5,388	11,900	05/23/2008	01/18/2018
421946-AH-7	HEALTHCARE REALITY TRUST I	NC CORPORATE				2FE	272,742	98 . 1530	269,921	275,000	273,071	0	193		0	3.750	3.840		2,177	10,313	03/19/2013	04/15/2023
42217K-AY-2	HEALTH CARE REIT INC	CORPORATE	4			2FE	872,323	106.3400	930,475	875,000	873,234	0	366	0	0	4. 125	4.170	A0	9,023	36,094	03/27/2012	04/01/2019
437076-AP-7	HOME DEPOT	CORPORATE			1	1FE	199, 193	.105.5320	211,064	200,000	199,843	٥	114		٥	5.400	5.460		3,600	10,800	05/23/2008	03/01/2016
438516-AZ-9	HONEYWELL INTL	CORPORATE	+		1	1FE	124,554	. 112.0920	140 , 115	125,000	124,781	ō	45	ō	ō	5.000	5.040		2,361	6,250	02/17/2009	02/15/2019
459200-GJ-4 460690-BK-5	IBM INTERPUBLIC GROUP	CORPORATE			l	1FE 2FE	306,408 149,549	111.4440	334,332 149,955	300,000 150,000	302, 180 149, 642		(739)		0	5.700 3.750	5.400 3.780		5,083 2,125	17, 100 5, 625	05/23/2008	09/14/2017 02/15/2023
46625H-JX-9	JP MORGAN CHASE	CORPORATE	+			2FE	303,900	102.3600	307,080	300,000	303,851	n	(50)		ر ا	3.750	3.780	MN	1,450	ა, ი25 ი	11/13/2014	05/13/2024
49456B-AF-8	KINDER MORGAN INC	CORPORATE				2FE	199,196	100.0470	200,094	200,000	199, 195		(1)			4.300	4.340	JD	836	0	11/24/2014	06/01/2025
53217V-AB-5	LIFE TECHNOLOGIES CORP	CORPORATE			1	2FE	199,336	. 100 . 5330	201,066	200,000	199,954	٥	131	0	0	4.400	4.470	MS	2,933	8,800	02/11/2010	03/01/2015
574599-BG-0	MASCO CORP	CORPORATE			1	3FE	74,999	115.5000	86,625	75,000	74,989	0	0	0	0	7.125	7 . 120		1,573	5,344	03/05/2010	03/15/2020
585055-BM-7	MEDTRONIC INC	CORPORATE				1FE	262,461	. 102.2970	271,087	265,000	262,469	ō	8	ļ0	Fō	3.500	3.610		541	0	12/01/2014	03/15/2025
74432N-AA-0	PRUDENTIAL COVERED TRUST					1FE	1,650,000	. 101 . 4050	1,673,183	1,650,000	1,650,000	0	L	0	L	2.997	2.990	M2	12,500	49,451	03/27/2012	09/30/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

									Showing All Lor	ig-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	ig Value			1	nterest		Da	ates
		3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
															Total							
															Foreign							
			F											Current	Exchange							
			0											Year's	Change							
			r					Rate					Current	Other-	in							
		С						Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i					Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	,	Amount	Amount		Contractual
CUSIP		d	'n	Bond	NAIC	Δct	tual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	y n	Char	Des.		ost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
747262-AH-6 QVC INC	CORPORATE	C	-11	Onai	2FE	- 00	75,000	105.2420	78,932	75,000	75,000	(Decrease)	Accietion	n tecognized	Value	5. 125			1,911	3,844	06/27/2012	07/02/2022
858119-AR-1 STEEL DYNAMIC		*******		1	3FE		76,688	104.2500	78, 188		76,015	0	(157)	0	0	7.625	7.300		1,684	5,719	03/11/2010	03/15/2020
	S PIPELINE CORPORATE				2FE			119.3610		750,000	847,474	0	(5,478)	0	0	7.000	5.520		15,458	52,500	03/28/2012	03/15/2027
893045-AE-4 TRANS-ALLEGHE	ENY INTERSTATE LINE CO	1			2FE		494,624	101.6840	503,336	495,000	494,616	0	(7)	0	0	3.850	3.850	JD	1,059	0	12/08/2014	06/01/2025
90345K-AA-8 US AIRWAYS GF		ļ		1	2FE	_	77,404		86,886	77,404	77,404	0	0	0	0	6.250	6.250		927	4,838	12/15/2010	10/22/2024
91913Y-AQ-3 VALERO ENERGY		ļ		1	2FE		275, 193	100.2080	275,572	275,000	274,984	0	(51)	0	0	4.500	4.480		5, 156	12,375	02/03/2010	02/01/2015
097751-AV-3 BOMBARDIER IN 13643E-AG-0 CANADIAN OIL		+	A	15	3FE 2FE	 	225,000 243,091	108.5000 93.1040	244, 125 228, 105	225,000 245,000	225,000 243,519	}ō	0 167	ļ0	ļō	7.750	7.750		5, 134 2,756	17,438	03/15/2010	03/15/2020
13643E-AG-0 CANADIAN OIL 05565Q-BH-0 BP AMOCO CAPI		· · · · · ·	۸ E	5	2FE	 	243,091	93.1040	228, 105	245,000	1,999,743	u		٥	D	4.500	4.590		23,896	11,025	03/26/2012 03/05/2009	04/01/2022 03/10/2015
45326Y-AA-5 INCITEC PIVOT		1	F	15	2FE	İ		100.0070	179,013	175,000	174,719	0	294	0	0	4.000	4.170		23,690	7,000	11/30/2010	11/29/2015
66989G-AA-8 NOVARTIS FIAN		I	F	15	1FE		474, 155	112.2830	533,344	475,000	474,574	0	85	0	0	5. 125	5. 140		9,535	24,344	02/04/2009	02/10/2019
85235X-AC-9 STADSHYPOTEK			F		1FE		248,973	98.7730	246,933	250,000	249,285	0	142	0	0	1.875	1.930	AO	1, 159	4,688	09/25/2012	10/02/2019
3299999. Subtotal - Bor	nds - Industrial and Miscellaned	ous (L	naffili	ated) - Is	suer																	
Obligations							23,850,132	XXX	25,299,953	23,424,097	23,693,044	965	(45,704)	0	0	XXX	XXX	XXX	320,443	1,072,405	XXX	XXX
07388R-AF-4 BEAR STEARNS		1			1FM		69,252	106.7230	66,795	62,587	69,110	0	(110)	0	0	5.317	4.660		277	3,328	08/07/2013	02/01/2044
12631D-BG-7 COMM_14-CR18	CMBS				1FM			105.5770	316,733	300,000	312,557	0	(134)	0	۵	4.740	4 . 490		1, 185	3,592	08/29/2014	05/01/2047
12632Q-BC-6 COMM TRUST 20173W-AF-5 CMLTI	CMBS				1FM		908,359 234,844	105.6750	924,660	875,000	908,257 244,553	0	(103) 9,910	0	0	4.898	4.670 5.110		3,572	10,484	08/28/2014	07/01/2047
46630J-AC-3 JP MORGAN CHA					1FM		2, 164, 612	109.1980 106.7570	225,804 2,010,429	206,783 1,883,167	2, 157, 373	u	(3,287)			6.240 5.420	4.570		1,073 8,506	12,621	08/20/2013	12/01/2049
46632H-AG-6 JPMCC 07-LD12		İ			1FM		72,395	109.0060	69,295	63,569	72,280	0	(83)	0	0	5.850	5.020		309	4,938	08/07/2013	02/01/2051
50180J-AD-7 LBUBS 07-C2	CMBS				1FM		111,312	106.9810	109,321	102,187	111,081	0	(206)	0		5.430	4.830		308	5,549	09/05/2013	02/15/2040
60687V-AF-2 MLCFC_06-3	CMBS				1FM		89,229	106 . 0490	85,829	80,933	89,081	0	(124)	0	0	5.409	4.780		356	4,378	08/13/2013	07/01/2046
61750W-AS-2 MSC-99	CMBS				1FM		334,326	106.2580	322,655	303,652	333,646	0	(477)	0	0	5.319	4.690		1,346	16, 151	07/18/2013	12/01/2043
61751N-AB-8 MSC_07-HQ11 .		·			1FM		71,347	107.2610	69,956	65,220	71,234	0	(98)	ō	ō	5.422	4.830		293	3,536	10/02/2013	02/01/2044
61763K-BF-0 MSBAM_14-C15 61764P-BU-5 MSBAM_14-C19	CMBS				1FM	+	1 020 094	105.7290	132, 161	125,000 1,000,000	130,249 1,029,966	0	(24)	ļ0	ō	4.899	4.640		510 1,567	2,075	08/20/2014	04/01/2047
92890K-BF-1 WFRBS 14-C22	CMBS				IFE	 	1,029,984 180 244	103.6520	1,036,520	1,000,000	180,233	u	(17)		u	4.371	4.210		637	1,912		12/15/204709/01/2057
92978P-AF-6 WBCMT 03	CMBS	†			1FM	†	126.702	105.5550	122,701	115.041	126.526	0	(117)	0	0	5.297	4.700		507	6.360	09/04/2013	11/01/2048
	nds - Industrial and Miscellaneo	ous (I	naffili	ated) -			,. ,. ,.			,	23,020		, 107							, 000		
	Nortgage-Backed Securities	٠, ٥.٠					5,835,570	XXX	5,678,253	5.358.139	5,836,146	n	5,096	n	n	XXX	XXX	XXX	20.446	177.513	XXX	XXX
78446X-AB-1 SALLIE-MAE _		I			1FE		1,999,795	103.8890	2,077,780	2,000,000	1,999,820	0	10	0	0				3, 125	69,600		12/16/2030
	nds - Industrial and Miscellaneo	ous (I	naffili	ated) - O			,,		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										, , , ,			
	and Structured Securities	,0		, 0			1,999,795	XXX	2,077,780	2,000,000	1,999,820	0	10	0	0	XXX	XXX	XXX	3, 125	69,600	XXX	XXX
	ial and Miscellaneous (Unaffilia	ated)	Bonds	3			31.685.497	XXX	33.055.986	30.782.236	31,529,010	965	(40.598)	0	0		XXX	XXX	344.014	1.319.518	XXX	XXX
4899999. Total - Hybrid			3				n	XXX	0	00,702,200	01,020,010	0.00	(40,000)	0	0		XXX	XXX	0	1,010,010	XXX	XXX
	. Subsidiaries and Affiliates Bo	nds					n	XXX	0	0	0		0	0	0		XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer	,						39,666,535	XXX	40,860,743	37,219,097	39,067,280	965	(240,473)	0	0		XXX	XXX	483.882	1,359,006	XXX	XXX
	ential Mortgage-Backed Securit	ioc					5.887.938	XXX	6,166,042	5.730.563	5.875.434	0	(17.385)	0		XXX	XXX	XXX	20.258	200.751	XXX	XXX
	ercial Mortgage-Backed Securi						5,887,938	XXX	5,678,253	5,730,563	5,875,434	0	, , , , , ,	0		XXX	XXX	XXX	20,258	177,513	XXX	XXX
	ercial Mortgage-Backed Secur _oan-Backed and Structured S		00				.,,	XXX		.,,	-,,,,		- 7	0			XXX	XXX			XXX	XXX
	Loan-dacked and Structured S	ecurit	es				1,999,795		2,077,780	2,000,000	1,999,820	0	10	0	0				3,125	69,600		
8399999 - Total Bonds							53,389,838	XXX	54,782,818	50,307,799	52,778,680	965	(252,752)	0	0	XXX	XXX	XXX	527,711	1,806,870	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned $\stackrel{\ \ \, }{\ \ \, }$ $\stackrel{\ \ \, }{\ \ \, }$ $\stackrel{\ \ \, }{\ \ }$ $\stackrel{\ \ \, }{\ \ }$ $\stackrel{\ \ \, }{\ \ }$ $\stackrel{\ \ \, }{\ \ }$ $\stackrel{\ \ \, }{\ \ }$ $\stackrel{\ \ \, }{\ \ }$

Schedule D - Part 2 - Section 2 - Common Stocks Owned $\stackrel{\textstyle N}{}$ $\stackrel{\textstyle O}{}$ $\stackrel{\textstyle N}{}$ $\stackrel{\textstyle E}{}$

Showing All Long-Term Bonds and Stocks ACOLURED During Current Year

			Sho	owing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1		2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification		Description	F	Date	Name of Venden	Number of Shares of Stock	A -+ 1 O+	Par Value	Interest and Dividends
912828-LU-2	US TREASURY N/B	Description	Foreign	Acquired	Name of Vendor	OI Stock	Actual Cost	100.000	
912828-U-2 912828-QX-1	UNITED STATES TREASURY	GOVERNMENT		08/17/2014	BMO CAPITAL MARKETS		204.782	200.000	416 348
	total - Bonds - U.S. Gove				DINO ON THE HUNELTO		310.556	300.000	764
041042-ZH-8	ARKANSAS ST	WI		11/25/2014	MERRILL LYNCH		323.864	265,000	294
419791-6F-0	_ HAWAII ST	MUNI		11/20/2014	CITIGROUP GLOBAL MARKETS INC		243,684	200,000	0
57582P-7C-8	. MASSACHUSETTS ST	MUNI		09/19/2014	MORGAN STANLEY		678,200	550,000	ļ0
57585K-3F-3 604129-4F-0	. MA ST HLTH & ED - MIT MINNESOTA ST	MUNI		09/18/2014 09/18/2014	LOOP CAPITAL MARKETS JEFFERIES		337,343 851.942	275,000	3, 132
60636W-QZ-1	_ MINNESULA SI _ MISSOURI ST HWYS & TRANS COMM			05/22/2014				700,000 500,000	3,111
65829Q-BR-4	NORTH CAROLINA ST LTD OBLIG			05/15/2014	J.P. MORGAN			730,000	0
70914P-VP-4	PENNSYLVANIA ST	MUNI		05/15/2014	MERRILL LYNCH		895,206	730,000	507
794665-GE-3	_ SALES TAX ASSET RECEIVABLE			09/29/2014	CITIGROUP GLOBAL MARKETS INC		484,056	400,000	0
88256H-AQ-1	_ TEXAS MUN GAS ACQUISITION & S				WELLS FARGO		86,990	85,000	1,051
92817L-PF-4	VIRGINIA ST RES AUTH CLEAN WI			09/18/2014	CITIGROUP GLOBAL MARKETS INC	} }-	304,795	250,000	0
93974D-JR-0	WASHINGTON ST FOR ISSUES DTD			10/15/2014	MERRILL LYNCH		153,366	125,000	
		s, Territories and Possessions	1	10 (00 (0011	Turani i i viva		5,869,994	4,810,000	8,095
30382A-CE-0	. FAIRFAX CNTY VA . GAINESVILLE & HALL CNTY GA HO	MUNI			MERRILL LYNCH MERRILL LYNCH	}	308,928 221,604	250,000 200,000	ļ0
				11/14/2014	MEHRILL LYNCH				<u> </u>
		cal Subdivisions of States, Territories and Possessions		05 (00 (0011	ADEDLE ALLOGE FLOOR DOOTSU CODE		530,532	450,000	0
3132GL-JV-7 3132J8-K2-5	FGOLD 30 YR FEDERAL HOME LOAN MTGE CO	FHLMCFHLMC		05/06/2014	CREDIT SUISSE FIRST BOSTON CORP. CREDIT SUISSE FIRST BOSTON CORP.		1,408,795 1,162,608	1,376,533	1,472 1,216
3132M3-T6-4	FEDERAL HOME LOAN MTGE CO	FHLMC			CREDIT SUISSE FIRST BOSTON CORP.		241.195	235.672	
31417F-Y4-4	FED NTL MTG ASSO	FNMA			NOMURA SECURITIES		281, 137	282,549	259
646039-VK-0	NEW JERSEY ST	MUNI			MERRILL LYNCH		487.519	420,000	0
658256-H4-7	NORTH CAROLINA ST	MUNI		12/08/2014	J.P. MORGAN		569,885	500,000	2,778
91802R-AK-5	. UTILITY DEBT SECURITIZATION A				CITIGROUP GLOBAL MARKETS INC		112,034	100,000	1,194
927793-XT-1	VIRGINIA COMWLTH TRANSN BOARD			11/25/2014	J.P. MORGAN		300,678	250,000	0
	total - Bonds - U.S. Spec						4,563,851	4,301,953	7,171
023135-AN-6	_ AMAZON.COM INC	CORPORATE			MORGAN STANLEY		473,281	475,000	0
12631D-BG-7	_ COMM_14-CR18	CMBS			CREDIT SUISSE FIRST BOSTON CORP.		312,691	300,000	122
12632Q-BC-6 20035A-AA-2	. COMM TRUST	CORPORATE		03/04/2014	CREDIT SUISSE FIRST BOSTON CORP. J.P. MORGAN		908,359 24,563	875,000 25,000	238 758
304071-AA-1	FAIRFAX (US) INC	CORPORATE			MERRILL LYNCH		24,565	25,000	
46625H-JX-9	JP MORGAN CHASE	CORPORATE		11/13/2014	J.P. MORGAN		303.900	300.000	151
49456B-AF-8	KINDER MORGAN INC	CORPORATE		11/24/2014	BARCLAYS CAPITAL		199, 196	200,000	0
585055-BM-7	_ MEDTRONIC INC	CORPORATE		12/01/2014	MERRILL LYNCH		262,461	265,000	0
61763K-BF-0	_ MSBAM_14-C15	CMBS			CREDIT SUISSE SECURITIES (USA) LLC	-	130,273	125,000	422
61764P-BU-5	_ MSBAM_14-C19	CMBS		12/09/2014	MORGAN STANLEY		1,029,984	1,000,000	1,763
893045-AE-4	. TRANS-ALLEGHENY INTERSTATE LI UNITED STATES TREASURY			12/08/2014	J.P. MORGAN		494,624	495,000	0
912828-SW-1 92890K-BF-1	WFRBS 14-C22	TREAS BILL		05/01/2014 09/05/2014	MIZUHO SECUROTIES USA INC. WELLS FARGO	} }-	5,000,940 180,244	5,000,000 175,000	5,220 592
	· ·	and Miscellaneous (Unaffiliated)		03/03/2014	- IILLEO I NITO			9.485.000	
		and Miscellaneous (Unaillilated)					9,568,081	-, -,	9,266
	al - Bonds - Part 3						20,843,014	19,346,953	25,296
	al - Bonds - Part 5						9,119,686	8,884,351	12,303
8399999. Tota							29,962,700	28,231,304	37,599
	al - Preferred Stocks - Pa						0	XXX	0
8999998. Tota	al - Preferred Stocks - Pa	rt 5					0	XXX	0
8999999. Tota	al - Preferred Stocks						0	XXX	0
	al - Common Stocks - Par	rt 3					0	XXX	0
	al - Common Stocks - Pai						0	XXX	0
	al - Common Stocks - Fa						0	XXX	0
	al - Preferred and Commo	on Stocke					0	XXX	0
		JII OLUUKS							0
9999999 - Tot	ais						29,962,700	XXX	37,599

SCHEDULE D - PART 4

					Showing All Long-	-Term B	onds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		1_	l		Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name		Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock side	leration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
36202X-XN-2 36225B-Y9-3	GOVERNMENT NATIONAL MORTGAGE GNMA GOVERNMENT NATIONAL MORTGAGE GNMA		12/01/201412/01/2014	. MBS PAYDOWN		92,846 69,114	92,846 69,114	93,052	92,862 69,152	0	(16)	0	(16)	0	92,846 69,114	0	0	0	2,607 2,020	
	Subtotal - Bonds - U.S. Governmer	te	12/01/2014 _			161,960	161,960	162,555	162,014		(54)		(54)	0	161,960	0	0		4,627	
040507-HN-8	ARIZONA HEALTH FACS AUTH REV MUNI	10	09/16/2014 _	MORGAN STANLEY		155,750	175,000	137,813	139,216	0	831		831	0	140,047	0	15,703	15,703	1,644	
130795-D6-1	CA STATEWIDE CMNTYS MUNI		04/01/2014	MATURITY		125,000	125,000	134,960	125,551	0	(551)		(551)	0	125,000	0	0	0	3,125	
341535-W2-4	FLORIDA ST BOARD EDUC MUNI		06/01/2014	MATURITY		150,000	150,000	171,035	152,081	0	(2,081)	00	(2,081)	0	150,000	0	0	0	3,750	
57582P-JQ-4	MASSACHUSETTS ST MUNI		09/19/2014	MORGAN STANLEY		97,000	100,000	92,000	92,319	0	195	0	195	0	92,514	0	4,486	4,486	652	
	Subtotal - Bonds - U.S. States, Ten	itories			ļ	527,750	550,000	535,808	509, 167	0	(1,606)		(1,606)		507,561	0	20,189	20,189	9, 171	
3132GL-JV-7 3132GU-KH-6	FGOLD 30 YR FHLMC FEDERAL HOME LOAN NTGE CO FHLMC		12/01/201412/23/2014	_ MBS PAYDOWN VARIOUS		89,590 933,779	89,590 898,512	91,690 950,211	0 948,091	0 n	(74)		(74)	0	89,590 942,380	0 n	(8,602)		987 32,553	
3132HQ-4Q-2	FEDERAL HOME LOAN MTGE CO 30YR		12/23/2014	VARIOUS	<u> </u>	1,433,798	1,421,257	1,479,884	1,478,301	0	(5,047)		(5,047)	0	1,473,254	0	(39,456)	(39,456)	44,808	
3132J8-K2-5	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2014	MBS PAYDOWN		85,264	85,264	87, 170	0	0	(66))0	(66)	0	85,264	0	0	0	949	04/01/2043
3132M3-T6-4	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2014	. MBS PAYDOWN		2,630	2,630	2,691	0	0	(1)	0	(1)	0	2,630	0	0	0	30	12/01/2043
3138W1-4Q-7 3138W9-RK-8	FED NTL MTG ASSO 30YRFANNIE MAE 15 YR MBS/POOL FNMA		12/23/201403/25/2014	VARIOUS	- 	1, 163, 614 684, 392	1,152,414 681.785	1, 193,018 684,874	1,192,203 684,839	0	(3,454)	٥٥	(3,454)		1,188,749 684,722	0	(25, 135)	(25, 135)	36,214 5.156	
3138WA-FC-6	FANNIE MAE 15 YR MBS/POOL FNMA		12/01/2014	VARIOUS	·	773,561	743,996			0	(3,201)	0	(3,201)	0	763,694	0	9,867	9,867	21,532	
3138WP-JG-0	FANNIE MAE 15 YR MBS/POOL FNMA		05/27/2014	VARIOUS		590,225	585,219	588,282	588,246	0	(197)	00	(197)	0	588,049	0	2, 176	2,176	6,514	
3138X8-2D-2	FANNIE MAE 15 YR MBS/POOL FNMA		12/01/2014	MBS PAYDOWN		26,713	26,713	27,535	26,768	0	(55)		(55)	0	26,713	0	0	0	477	
3138XB-KL-7 3138XB-KP-8	FANNIE MAE 15 YR MBS/POOL FNMA FANNIE MAE 15 YR MBS/POOL FNMA		12/01/201412/01/2014	VARIOUS	- 	229,661	220,784	227,821	227,821 268,967	0	(1,084)		(1,084)	0	226,737 267,552	0	2,924 2,909	2,924 2,909	6,343 7,429	
3138XC-4L-3	FANNIE MAE 15 YR MBS/POOL FNMA FANNIE MAE 15 YR MBS/POOL FNMA		12/01/2014	MBS PAYDOWN		270,461	23,297	208,908	23,354	0	(1,415)		(57)	0	207,552	0	2,909 0	2,909		
3138XC-4M-1	FANNIE MAE 15 YR MBS/POOL FNMA		12/30/2014	VARIOUS		227,226	218,536	225,297	225,297	0	(781)		(781)	0	224,516	0	2,710	2,710	6,375	
31411D-QK-8	FED NTL MTG ASSO FNMA		12/01/2014	MBS PAYDOWN		107,643	107,643	108,647	107,797	0	(154)		(154)	0	107,643	0	0	0	3,562	
31411L-XD-8	FED NTL MTG ASSO FNMA		12/01/2014	. MBS PAYDOWN		67,472	67,472	66,006	67,340	0	133	0	133	0	67,472	0	0	0	1 , 594 151	04/01/2037
31412N-2F-2 31412Q-RB-7	FED NTL MTG ASSO FNMA 30YR FED NTL MTG ASSO FNMA 30YR		12/01/201412/01/2014	. MBS PAYDOWN		5,025 117,619	5,025 117,619	5,360 125,452	5,033 118,052	0	(433)	\\ ⁰	(8)		5,025 117,619	0	0		5.846	02/01/2039
31416S-4Y-4	FED NTL MTG ASSO FNMA 30YR		12/01/2014	MBS PAYDOWN		13,488	13,488	14,386	13,507	0	(20)		(20)	0	13,488	0	0	0	426	06/01/2039
31417F-Y4-4	FED NTL MTG ASSO FNMA		12/01/2014	. MBS PAYDOWN		10,758	10,758	10,704	0	0	1	0	1	0	10,758	0	0	0	67	03/01/2043
31417G-Y3-4	FED NTL MTG ASSO FNMA		03/25/2014	VARIOUS		689,390	686,755	689,920	689,884	0	(109)		(109)	0	689,774	0	(384)	(384)	5,206	
574192-7X-2	MARYLAND ST MUNI	<u>-</u>	11/25/2014 _	_ WELLS FARGO		85,367	75,000	91,037	7,518,849	0	(2,445)	`	(2,445)	0	7,682,933	0	1,359	1,359	4,542 191,119	
3199999. 3	Sublotai - Borius - U.S. Speciai Rev I	renues	1	CALLED SECURITY at		7,630,973	7,494,653	7,729,864	7,518,849	U	(24,295)	0	(24,295)	0	7,682,933	U	(51,963)	(51,963)	191,119	^^^
023767-AA-4	AMERICAN AIRLINES INC CORPORATE		07/31/2014	. 100.000		6,251	6,251	6,251	6,251	0	0	0		0	6,251	0	0	0	247	07/31/2021
07388R-AF-4	BEAR STEARNS CO. CMBS		12/11/2014	VARIOUS		812	812	899	892	0	(80)	00	(80)	0		0	0	0		02/01/2044
100111 DIL 1	DILLI DINO HATERIALO CORR. CORROSATE		10 /15 /0011	CALLED SECURITY at		100 000	105 000	100 000	105 000	_	7 047		7 047		100 000		_		0.750	00/45/0000
120111-BH-1	BUILDING MATERIALS CORP CORPORATE		12/15/2014	. 106.885	- 	133,606	125,000	126,000	125,689	l0	7,917	l ⁰	7,917	ļ0	133,606	} ⁰	0	······	b, /50	02/15/2020
14987B-AD-5	CC HOLDINGS GS V LLC CORPORATE		11/24/2014	. HUMPHREY INC		40,490	40,000	40,000	40,000	0	0	0	0	0	40,000	0	490	490	907	12/15/2017
	CMLTI CMBS		12/10/2014	VARIOUS		3, 111	3,111	3,533	3,475	0	(365)	00	(365)	0	3,111	0	0	0	99	
40.4440 DV 4	1104 1410		44 (00 (00 ;	CALLED SECURITY at		450.004	450.000	440.010	440.000	_	100	_	100		440 404	l .	0.000	0.000	40 440	00 (45 (0000
404119-BK-4	HCA INC CORPORATE		.11/06/2014	. 105.989 CREDIT SUISSE FIRST	 	158,984	150,000	148,643	148,998	} ⁰	103	l0	103	······0	149, 101	}0	9,882	9,882	12,416	09/15/2020
404225-BM-5	HSART 13-T5: AT5 ABS FTST		02/21/2014	BOSTON CORP.	[351,299	350,000	350,000	350,000	0	0	0	0	0	350,000	0	1,300	1,300	1.366	08/15/2046
	_			CALLED SECURITY at			,	,							,					
46630J-AC-3	JP MORGAN CHASE CMBS		12/15/2014	_ 100.000		116,833	116,833	134,294	134,049	0	(17,216)	00	(17,216)	0	116,833	0	0	0	2,945	01/01/2049
46632H-AG-6	JPMCC 07-LD12 CMBS		12/15/2014	CALLED SECURITY at		10,083	10,083	11.483	11,478	0	(1,395)		(1,395)		10.083		0	_	511	02/01/2051
50180J-AD-7	LBUBS 07-C2 CMBS		12/17/2014	VARIOUS	<u> </u>	1,430	1,430	1,557	1,528	0	(99)		(99)	0	1,430	0	0	0	33	
532457-BE-7	ELI LILLY AND COMPANY CORPORATE]	03/06/2014	. MATURITY		2,000,000	2,000,000	1,999,100	1,999,761	0	239	0	239	0	2,000,000	0	0	0	42,000	03/06/2014
60687V-AF-2	MLCFC_06-3 CMBS		12/12/2014	VARIOUS	- 	862	862	951	935	0	(72)	00	(72)	0	862	0	0	0	27	07/01/2046
61750W-AS-2	MSC-99 CMBS		12/15/2014	CALLED SECURITY at 100.000	1	29,504	29,504	32,485	32,465	0	(2,961)		(2,961)		29,504	^	^	_	870	12/01/2043
61751N-AB-8	MSC 07-HQ11		12/12/2014	VARIOUS	†	29,504	29,504	32,485	32,465	0	(2,961)		(2,961)	0	22,107	0	0	0		12/01/2043
		1		CALLED SECURITY at				2.,.04		[[[2,504/			[[
74432N-AA-0	PRUDENTIAL COVERED TRUST		09/30/2014	. 100.000		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	4,945	09/30/2015
78387G-AL-7	SBC COMMUNICATIONS INC CORPORATE		07/15/2014 _	CALLED SECURITY at 109.944		329.833	300.000	304,446	301,557	_	28,277	_	28,277	_	329,833	_	_	_	8,438	06/15/2016
10001U-AL-1	JUDO COMMINIONI CALITONIO INC COMPORATE		1 0// 13/2014	1 103.344	.L L L	349.033	300.000	304,446	301.35/		20.2//		20.2//		329.033				o.438	1 00/13/2010

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

				,		Showing All I	-ong-renn b	unus anu sic	JUKS SULD, I	UEDEEMED						1		,	,		
1	2		3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted (Carrying Value	9	16	17	18	19	20	21
											11	12	13	14	15						
															Total						
													Current	Total	Foreign					Bond	
													Year's	Change in	Exchange	Book/				Interest/	
										Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
										Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP						Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-			For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on			During	Maturity
fication	Descript		eign		of Purchaser	Stock	sideration			Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
90331H-KP-7	US BANK NATIONAL ASSOC	CORPORATE		10/30/2014 .			300,000	300,000	295,291	299,281	0	719	0	<i>7</i> 19	0	300,000	0	0	0	14,850	10/30/2014
0034EK VV 0	US AIRWAYS GROUP INC	CORPORATE		10/23/2014	CALLED SECURITY at		6,456	6,456	6,456	6,456	0			0		6,456			0	202	10/22/2024
	UNITED STATES TREASURY	TREAS BILL		05/31/2014			5.000.000	5.000.000	5.000.940	0,430	0	(940)	(940)	0	5.000.000	0	0	0		05/30/2014
012020 011 1 22	- CHILD CHILD HEROSH				CALLED SECURITY at		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		2,000,010			(0.0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							,2,200	
	BELL ATLANTIC	CORPORATE		11/24/2014 .	. 107.825		323,476	300,000			0	23,697	0	23,697	0	323,476	0	0	0		02/15/2016
92978P-AF-6	WBCMT 03	CMBS		12/17/2014 .			4,568	4,568	5,031	5,025	0	(457)0	(457)	0	4,568	0	0	0	220	11/01/2048
000507 45 0	VIVENDI SA CORPORATE		-	12/29/2014	CALLED SECURITY at		1.045.774					148.452		148.452		1.045.774	0		0	40.750	04/12/2022
	Subtotal - Bonds - Indi	etrial and Mic	colland				10.105.479	9.887.017	9.907.846	4.909.112		183.755		183,755		10.093.807		11.672	11.672	165,770	
	Total - Bonds - Part 4	ustriai ariu iviisi	Cenant	eous (Onam	mateu)		18,426,162	18,093,630	18,336,073	13,099,112	0	157.800		157,800		18,446,261	0	(20, 102)		370,687	XXX
	Total - Bonds - Part 5						9,243,256	8.884.351	9,119,686	13,099,142	0	(22.858		(22,858)		9,096,829	0	146,427	146.427	157,600	XXX
	Total - Bonds						9,243,236 27,669,418	26,977,981		13.099.142	0	134,942	·	134.942		27.543.090		126,325	126, 325	528.287	XXX
	Total - Borius Total - Preferred Stock	o Bort 1					21,009,418	XXX	27,400,709	13,099,142	0	134,942	0	134,942	0	27,543,090	0	120,323	120,323	528,287	XXX
	Total - Preferred Stock						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
	Total - Preferred Stock						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
	Total - Preferred Stock						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
0.0000							0		0	0	0	0	0	0	0	0	0	0	0	0	
	Total - Common Stock						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
	Total - Common Stock	-					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
	Total - Preferred and C	Common Stock	KS				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 -	l otals						27,669,418	XXX	27,455,759	13,099,142	0	134,942	0	134,942	0	27,543,090	0	126,325	126,325	528,287	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

						A BILLAMOUNG	i Long-Term bonds	s and Stocks	ACQUINEL	During re	ai ailu i uliy	DISFUSEL		Cullett 16	ai						
1	2		3	4	5	6	7	8	9	10	11	C	Change in Bo	ok/Adjusted C	Carrying Value	Э	17	18	19	20	21
												12	13	14	15	16	Ī				
									1							Total					
														Current	Total	Foreign					
								Par Value						Year's	Change in	Exchange				Interest	
								(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
								or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP								Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-			For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description		eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
							CITIGROUP GLOBAL MARKETS							_							
	. NORTH CAROLINA ST . PRINCE WILLIAM CNTY VA REV	MUNI		04/17/2014 09/18/2014	MORGAN STANLEY	12/01/2014 .	UBS SECURITIES	185,000 125,000		224,272 143,716	221,745	0	(3, 158)	0	(3, 158)	0	o	2,527	2,527	5,499 2.083	0
	Subtotal - Bonds - U.S.		rritorio			11/25/2014 _	LOBS SECONTITIES			367.988	365,383		(4.103)	ν	(4, 103)		ν	2.605	2.605	7.582	903
64966L-KD-2		MINI	mione		MORGAN STANLEY	12/01/2014	RBC CAPITAL MARKETS	310,000 125,000		367,988 124,465	365,383 125,000		(4, 103)	0	(4, 103)	0	0	2,605			903
04300L=ND=2	- INCH TORK INT	MOINI		03/00/2014 _	MONGAN STANLET	12/01/2014 .	CITIGROUP GLOBAL MARKETS	123,000	123,000	124,400	123,000				v				,		
741701-W5-1	. PRINC GEORGES CNTY, MD	MUNI		09/17/2014	MERRILL LYNCH	12/01/2014 .		250,000	299,695	300,090	298,260	0	(1,435)	0	(1,435)	0	٥	1,830	1,830	2,222	0
2499999.	Subtotal - Bonds - U.S.	Political Si	ubdivis	sions of Sta	ites, Territories and Posse	essions		375,000	424,695	424,555	423,260	0	(1,435)	0	(1,435)	0	0	1,295	1,295	2,776	0
3128M9-Z8-8	_ FGOLD 30 YR	CMBS		03/18/2014	GOLDMAN SACHS	12/15/2014 .	.VARIOUS	1,250,000	1,346,045	1,352,071	1,331,177	0	(14,868)	0	(14,868)	0	0	20,894	20,894	39,330	4,688
					CREDIT SUISSE FIRST BOSTON																
3132J7-YE-6	. FEDERAL HOME LOAN MTGE CO . FNMA 30 YR POOL	FHLMC		05/06/2014	NOMURA SECURITIES	12/23/2014 .		2,238,577 4,710,774	2,289,295 4.690,165	2,330,437 4.768,205	2,286,092 4,690,917	0	(3, 204)	ļ0	(3,204)	0	ļ0	44,345 77,288		50,543 57,369	2,394 4,318
	Subtotal - Bonds - U.S.				NOMURA SECORTITES	12/23/2014 _		8.199.351	8,325,505	8,450,713	8,308,186		(17.320)	υ	(17.320)			142.527		147.242	11,400
	Total - Bonds	Special ne	venue	25				,,	9,119,686	9,243,256	9,096,829	0	(22,858)	0	(22,858)	0	0	142,527		157,600	12,303
	Total - Borius Total - Preferred Stocks							8,884,351	9,119,686	9,243,256	9,096,829	0	(22,858)	0	(22,858)	U	0	146,427	146,427	157,600	12,303
	Total - Preferred Stocks Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
			1						0	0	0	0	0	0	0	0	0	0	0	0	0
9899999.	Total - Preferred and Co	ommon Sto	CKS			1		1	0	0	0	0	0	0	0	0	0	0	0	0	0
																		_			
																					
000000							l														
9999999 -	Lotais								9.119.686	9.243.256	9.096.829	0	(22.858)	0	(22.858)	I 0	0	146 . 427	146.427	157.600	12.303

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies $N\ O\ N\ E$

Schedule D - Part 6 - Section 2 NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Coo	des	5	6	7	8			justed Carryin		13	14			Intere	est			21
		3	4					9	10	11	12			15	16	17	18	19	20	
											Total									
										Current	Foreign			Amount Due						
										Year's	Exchange			and Accrued						
									Current	Other-	Change in			Dec. 31 of						
							Book/	Unrealized	Year's	_ Than-	Book/			Current	Non-				Amount	
CUSIP			_	Б.			Adjusted	Valuation	(Amor-	Temporary	Adjusted			Year on	Admitted		Effective		Received	Paid for
Identi-	Description	0-4-	For-	Date	Name of Mandan	Maturity	Carrying	Increase/	tization)/	Impairment	Carrying	Dan Value	A -41 O4	Bonds not	Due and	Rate	Rate	When	During	Accrued
fication	Description	Code	eign	Acquired	Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	of	Paid	Year	Interest
	otal - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	otal - All Other Government Bo						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	otal - U.S. States, Territories ar		s Bonds	3			0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	otal - U.S. Political Subdivisions						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	otal - U.S. Special Revenues B		N D				0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	otal - Industrial and Miscellaned	ous (Unaffiliate	d) Bond	IS			0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	otal - Hybrid Securities	A((''') D					0	0	0	0	0	0	0	0	0	XXX			0	0
	otal - Parent, Subsidiaries and	Attiliates Bond	IS				0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	otal - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	otal - Residential Mortgage-Bac						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	otal - Commercial Mortgage-Ba						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	otal - Other Loan-Backed and S	Structured Sec	urities				0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. To		A (CIII)					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	otal - Parent, Subsidiaries and	Affiliates			1	100/	0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
	JP MORGAN PRIME MONEY MARKET FUND				J.P. MORGAN	XXX	1,336,480	0	0)0	0	0	1,336,481	0	0	0.000	0.000	MON	0	0
	JPMORGAN PRIME MMKT-CAP MMF	deat Meteral Ferr		12/31/2014	VARIOUS	XXX	1,975,014	0	0	00	0	0	1,975,013	0		0.000	0.000 XXX	MON	<u>4</u>	0
8999999. S	Subtotal - Class One Money Mar	ket Mutuai Ful	ius				3,311,494	0	0	0	0	XXX	3,311,494	0	0	XXX	XXX	XXX	4	0
						·		İ		<u> </u>				†	†	·				
								I							I					
9199999 - T	Totals						3,311,494	0	0	0	0	XXX	3,311,494	0	0	XXX	XXX	XXX	4	0

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By $\stackrel{\textstyle N}{}$ $\stackrel{\textstyle O}{}$ $\stackrel{\textstyle N}{}$ $\stackrel{\textstyle E}{}$

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
US BANK Milwaukee, WI		0.000	0	0	(867,715)	XXX
US BANK Milwaukee,WI		0.000	0	0	55,540	XXX.
JP MORGAN CHASE New York,NY	_	0.000	0	0	5, 115, 911	XXX
0199998 Deposits in 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	4,303,736	XXX
0299998 Deposits in 0 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - suspended						
depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	4,303,736	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
						
						
						
				•	•	
	.					+
0599999 Total - Cash	XXX	XXX	Λ	0	4,303,736	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	541,744	4.	April	(900, 283)	7.	July	(882,915)	10.	October	(545,760)
2.	February	1,480,647	5.	May	4, 124, 559	8.	August	(766,942)	11.	November	(969,083)
3.	March	9,461,111	6.	June	(206, 404)	9.	September	(804,687)	12.	December	4,303,736

Show Investments	s Owne	ed December 31 of C	Current Year
	_		

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Description	Ouc	Date Acquired	Tiale of lifterest	Maturity Date	Carrying value	Due and Accided	During Tear
			ļ				+
							-
							†
							·
							+
N. F.							-
	-						
							-
							+
							†
							<u> </u>
							+
			<u> </u>				†
8699999 - Total Cash Equivalents							
- Court Cap. Equitations					I .	1	

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

			OLE E - PART 3 - SPE	Deposit	s For the	All Other 0	oial Donosito
		1	2	3	Policyholders 4	All Other Spe 5	ciai Deposits 6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	AlabamaAL	_ oposit	- dipode of Dopodit	0	1 all value	0	0
2.	AlaskaAK			0	0	0	0
3.	ArizonaAZ			0	0	0	0
4.	ArkansasAR			0	0	0	0
5.	CaliforniaCA			0	0	0	0
6.	ColoradoCO			0	0	0	0
7.	ConnecticutCT			0	0	0	0
8.	DelawareDE			0	0	0	0
9.	District of ColumbiaDC			0	0	0	0
10.	FloridaFL			0	0	0	0
11.	GeorgiaGA HawaiiHI			0 0	0	0 0	
12. 13.	HawaiiHI			0	0	0	٥٥
14.	Illinois JL	В	D01	1,660,167	1,661,151	0	0
15.	IndianaIN		501	1,000,107	0	0	0
16.	lowaIA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	KentuckyKY			0	0	0	0
19.	LouisianaLA			0	0	0	0
20.	MaineME			0	0	0	0
21.	MarylandMD			0	0	0	0
22.	MassachusettsMA	В	D01	104,469	104,531	0	0
23.	MichiganMI			0	0	0	0
24.	MinnesotaMN			0	0	0	0
25.	MississippiMS			0	0	0	0
26.	MissouriMO	 		0	0	0	0
27.	MontanaMT	 		0	0	0	0
28.	NebraskaNE		DOL	0	0	0	0
29.	NevadaNV	B B	DOI	203, 179	203,062		507,655
30. 31.	New HampshireNH New JerseyNJ	JD		0	0		
31.	New MexicoNM	В	DOI	0	0	100,979	0101,000
33.	New YorkNY	[501	0	0	0	0
34.	North CarolinaNC	В	DOI	0	0	414.397	414.656
35.	North DakotaND			0	0	0	0
36.	OhioOH			0	0	0	0
37.	OklahomaOK			0	0	0	0
38.	OregonOR			0	0	0	0
39.	PennsylvaniaPA	ļ		0	0	0	0
40.	Rhode IslandRI	ļ		0	0	0	0
41.	South CarolinaSC			0	0	0	0
42.	South DakotaSD			0	0	0	0
43.	TennesseeTN	 		0	0	0	0
44.	TexasTX	}		0	0	0	0
45.	UtahUT			0	0	0	0
46.	VermontVT	n	DOL	0	0	0	0
47.	VirginiaVA WashingtonWA	В	DOI	0 0	0	258,988 0	259, 160
48. 49.	WashingtonWA West VirginiaWV	 		0	0	0	 n
49. 50.	WisconsinWI	·		0	0	0	o
51.	WyomingWY			0	0	0	n
52.	American SamoaAS			0	0	0	0
53.	GuamGU			0	0	0	0
54.	Puerto RicoPR			0	0	0	0
55.	U.S. Virgin IslandsVI	ļ		0	0	0	0
56.	Northern Mariana IslandsMP	ļ		0	0	0	0
57.	CanadaCAN			0	0	0	0
58.	Aggregate Alien and OtherOT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	1,967,815	1,968,744	1,282,874	1,282,471
	DETAILS OF WRITE-INS						
5801.		ļ					
5802.		ļ			ļ	ļ	
5803.		ļ			ļ	ļ	
	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Operations By Lines of Business	7
Assets	2
Cash Flow	
Exhibit 1 - Enrollment By Product Type for Health Business Only	
Exhibit 2 - Accident and Health Premiums Due and Unpaid	
Exhibit 3 - Health Care Receivables	
Exhibit 3A - Analysis of Health Care Receivables Collected and Accrued	
Exhibit 4 - Claims Unpaid and Incentive Pool, Withhold and Bonus	
Exhibit 5 - Amounts Due From Parent, Subsidiaries and Affiliates	
Exhibit 6 - Amounts Due To Parent, Subsidiaries and Affiliates	
Exhibit 7 - Part 1 - Summary of Transactions With Providers	
Exhibit 7 - Part 2 - Summary of Transactions With Intermediaries	
Exhibit 8 - Furniture, Equipment and Supplies Owned	
Exhibit of Capital Gains (Losses)	
Exhibit of Net Investment Income	
Exhibit of Nonadmitted Assets	
Exhibit of Premiums, Enrollment and Utilization (State Page)	
Five-Year Historical Data	
General Interrogatories	
Jurat Page	
Liabilities, Capital and Surplus	
Notes To Financial Statements	
Overflow Page For Write-ins	
Schedule A - Part 2Schedule A - Part 3	
Schedule A - Part 3 Schedule A - Verification Between Years Schedule A - Verification	
Schedule B - Part 1	
Schedule B - Part 2	
Schedule B - Part 3	
Schedule B - Verification Between Years	
Schedule B - Verification between Tears	
Schedule BA - Part 2	
Schedule BA - Part 3	
Schedule BA - Verification Between Years	
Schedule D - Part 1	
Schedule D - Part 1A - Section 1	
Schedule D - Part 1A - Section 2	
Schedule D - Part 2 - Section 1	
Schedule D - Part 2 - Section 2	
Schedule D - Part 3	
Schedule D - Part 4	
Schedule D - Part 5	
Schedule D - Part 6 - Section 1	
Schedule D - Part 6 - Section 2	
Schedule D - Summary By Country	
Schedule D - Verification Between Years	
Schedule DA - Part 1	E17
Schedule DA - Verification Between Years	SI10
Schedule DB - Part A - Section 1	E18
Schedule DB - Part A - Section 2	E19
Schedule DB - Part A - Verification Between Years	SI11
Schedule DB - Part B - Section 1	E20
Schedule DB - Part B - Section 2	E21
Schedule DB - Part B - Verification Between Years	SI11
Schedule DB - Part C - Section 1	SI12
Schedule DB - Part C - Section 2	
Schedule DB - Part D - Section 1	
Schedule DB - Part D - Section 2	
Schedule DB - Verification	
Schedule DL - Part 1	
Schedule DL - Part 2	
Schedule E - Part 1 - Cash	
Schedule E - Part 2 - Cash Equivalents	
Schedule E - Part 3 - Special Deposits	
Schedule E - Verification Between Years	SI15

ANNUAL STATEMENT BLANK (Continued)

Schedule S - Part 1 - Section 2	31
Schedule S - Part 2	
Schedule S - Part 3 - Section 2	33
Schedule S - Part 4	34
Schedule S - Part 5	35
Schedule S - Part 6	36
Schedule S - Part 7	
Schedule T - Part 2 - Interstate Compact	
Schedule T - Premiums and Other Considerations	38
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group	40
Schedule Y - Part 1A - Detail of Insurance Holding Company System	41
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates	42
Statement of Revenue and Expenses	4
Summary Investment Schedule	SI01
Supplemental Exhibits and Schedules Interrogatories	43
Underwriting and Investment Exhibit - Part 1	
Underwriting and Investment Exhibit - Part 2	9
Underwriting and Investment Exhibit - Part 2A	10
Underwriting and Investment Exhibit - Part 2B	11
Underwriting and Investment Exhibit - Part 2C	12
Underwriting and Investment Exhibit - Part 2D	13
Underwriting and Investment Exhibit - Part 3	14